

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

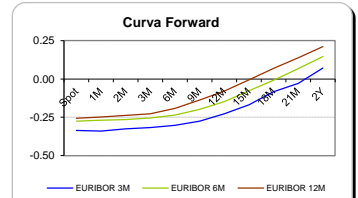
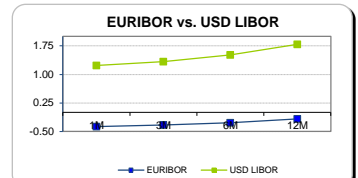
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RENTA FIXA

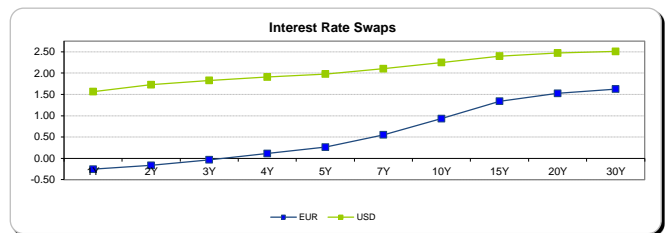
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3720	0	0	1M	1.2350	0	0	0.2533	-0.7826
3M	-0.3290	0	0	3M	1.3350	0	2	0.3335	-0.7260
6M	-0.2730	0	0	6M	1.5094	1	5	0.4924	-0.6492
12M	-0.1720	0	-1	12M	1.7868	0	6	0.7344	-0.5106

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2557	0	0	-0.0800	0.5239	1.1130
2Y	-0.1630	0	2	0.0665	0.6755	1.2460
3Y	-0.0330	1	4	0.2185	0.8205	1.3730
4Y	0.1140	1	6	0.3700	0.9590	1.4890
5Y	0.2640	2	8	0.5169	1.0910	1.5935
7Y	0.5520	3	10	0.7935	1.3230	1.7550
10Y	0.9330	3	11	1.1380	1.5648	1.8880
15Y	1.3410	4	12	1.4683	1.7569	1.9655
20Y	1.5240	4	12	1.6061	1.8132	1.9550
30Y	1.6260	4	12	1.6689	1.8089	1.9020

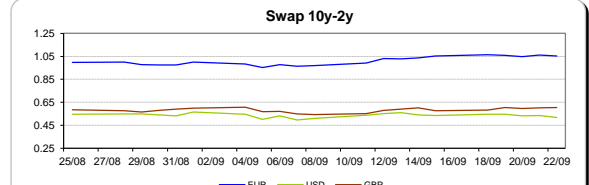
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.25
Reino Unido	0.25
Japão	0.10
Canadá	1.00
Suíça	-0.75
China	5.75
Brasil	8.25
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1.5640	1	11	1.8903	2.1753	2.3970
2Y	1.7250	2	16	1.9540	2.2170	2.4646
3Y	1.8290	3	17	2.0205	2.2750	2.4920
4Y	1.9080	3	17	2.1003	2.3290	2.5300
5Y	1.9770	4	16	2.1420	2.3780	2.5915
7Y	2.1020	4	15	2.2738	2.4600	2.6110
10Y	2.2490	4	13	2.3740	2.5340	2.6470
15Y	2.3980	4	11	2.4979	2.6030	2.6740
20Y	2.4690	4	11	2.5480	2.6190	2.6690
30Y	2.5080	4	10	2.5500	2.6010	2.6310

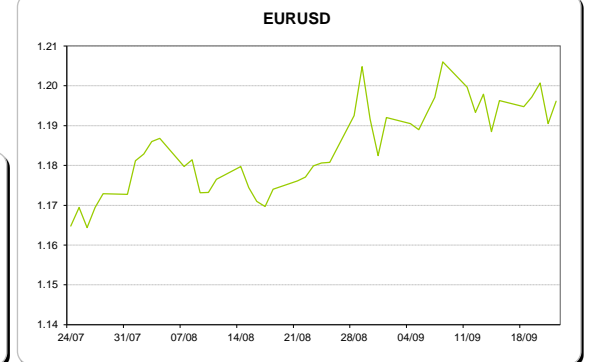
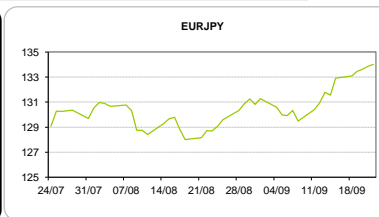
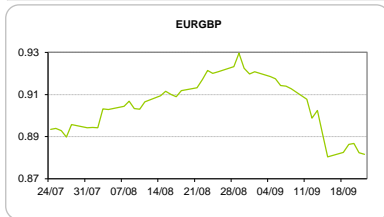


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57.42	0.01	5.76	OT 2Y	-0.019	-0.04	-7.50
JETFUEL	521.50	-1.25	47.50	OT 5Y	0.956	-0.02	-24.40
DIESEL	552.25	1.75	65.00	OT 10Y	2.388	-0.03	-41.70
COBRE	6,552.50	85.00	-144.00	BUND 10Y	-0.083	-2.31	-0.20
ZINCO	3,168.00	48.50	106.75	SCHATZ 2Y	-0.060	0.46	-1.60
OURO	1,284.73	-2.60	-24.54	T-NOTE 10Y	3.034	1.27	3.50
TRIGO	454.25	-0.75	24.50	T-NOTE 2Y	1.965	1.91	8.80
LICENÇA C02	7.04	0.08	1.00	GILT 10Y	1.428	-2.48	26.10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1806	0.24%	-2.01%	1.1868	1.1931	1.2068
EUR/GBP	0.88178	-0.62%	5.43%	0.8839	0.8862	0.8916
EUR/JPY	132.82	-0.20%	-1.48%	132.82	132.82	132.82
EUR/CHF	1.1444	-0.08%	-0.02%	1.1430	1.1418	1.1398
EUR/BRL	3.7347	0.43%	1.42%	3.7994	3.8603	3.9944
EUR/PLN	4.3091	0.10%	-1.26%	4.3304	4.3519	4.3966



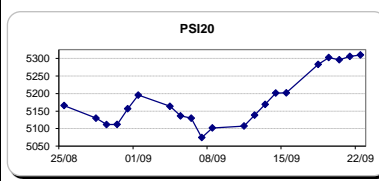
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1806	0.8818	132.82	1.1444	9.6422	7.4416	1.4787	1.50679	3.7347	9.4144
USD	0.8459	-	0.7455	112.54	0.9676	8.1612	6.2954	1.2503	1.2749	3.1631	7.9625

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4.468	3.91	15.63
BANCO BPI	1.060	-0.84	-6.28
BCP	0.2453	0.53	32.98
MONTEPIO	-	-	-
CORT. AMORIM	11.865	1.50	39.59
CTT	5.098	0.12	-20.90
EDP	3.185	-0.13	10.06
EDP R	7.200	0.56	19.28
GALP	14.995	-0.60	5.67
J MARTINS	16.690	0.97	13.23
MOTA ENGIL	3.172	2.39	97.02
NOS	5.240	0.52	-7.06
PHAROL	0.374	4.18	80.68
NAVIGATOR	4.124	0.76	30.15
REN	2.754	0.55	2.08
SEMAPA	16.210	2.34	20.97
SONAE CAP.	0.871	0.00	16.44
SONAE SGPS	1.021	1.49	16.82

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4.18
ALTRI	3.91
MOTA ENGIL	2.39
SEMAPA	2.34
CORT. AMORIM	1.50
EDP	-0.13
GALP	-0.60
BANCO BPI	-0.84



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,409.58	0.63%	15.61%	5,409.58	4,356.54
CAC40	5,329.81	0.68%	9.61%	5,442.10	4,342.64
ESTX 50 PR	3,593.53	0.84%	9.21%	3,666.80	2,922.82
XTRA DAX	12,828.86	0.98%	11.74%	12,951.54	10,174.92
S&P 500	2,515.43	0.22%	12.37%	2,515.92	2,083.79
IBEX 35	10,356.60	0.27%	10.74%	11,184.40	8,512.40
NIKKEI 225	20,356.28	-0.03%	6.50%	20,481.27	16,111.81

