

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

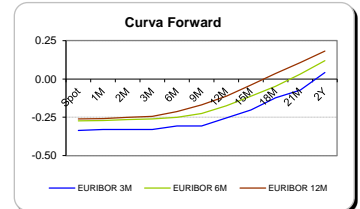
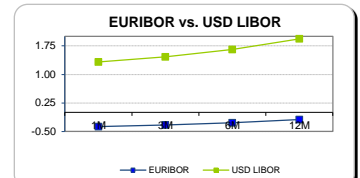
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RENTA FIXA

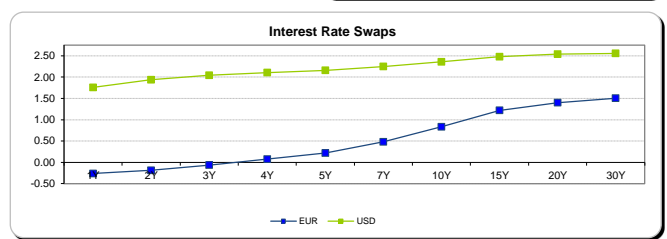
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3720	0	0	1M	1.2872	0	5	0.4935	-0.7866
3M	-0.3290	0	0	3M	1.4407	1	8	0.5255	-0.7510
6M	-0.2740	0	0	6M	1.6321	0	9	0.5856	-0.6558
12M	-0.1870	1	0	12M	1.9062	1	9	0.7788	-0.5306

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2637	0	0	-0.1217	0.4728	1.0260
2Y	-0.1940	0	0	0.0234	0.6150	1.1550
3Y	-0.0720	0	1	0.1721	0.7510	1.2770
4Y	0.0660	-1	1	0.3170	0.8830	1.3910
5Y	0.2060	-1	1	0.4570	1.0090	1.4900
7Y	0.4780	-1	1	0.7230	1.2350	1.6598
10Y	0.8470	-1	1	1.0600	1.4784	1.8010
15Y	1.2540	-1	1	1.3952	1.6814	1.8920
20Y	1.4460	-1	2	1.5407	1.7474	1.8900
30Y	1.5620	-1	3	1.6150	1.7530	1.8470

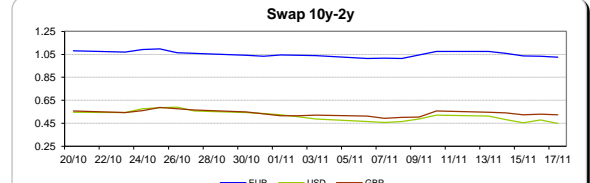
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.25
Reino Unido	0.50
Japão	0.10
Canadá	1.00
Suíça	-0.75
China	5.75
Brasil	7.50
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1.7190	0	10	2.0765	2.2430	2.4480
2Y	1.8890	0	8	2.1541	2.3290	2.4620
3Y	1.9920	0	8	2.1875	2.3475	2.5290
4Y	2.0620	0	7	2.1930	2.3795	2.5600
5Y	2.1190	0	7	2.2760	2.4183	2.6138
7Y	2.2220	0	7	2.3140	2.4905	2.6360
10Y	2.3440	0	6	2.4140	2.5790	2.6450
15Y	2.4740	0	6	2.5340	2.6219	2.6870
20Y	2.5370	0	6	2.5580	2.6385	2.7151
30Y	2.5610	0	5	2.5620	2.6270	2.6480

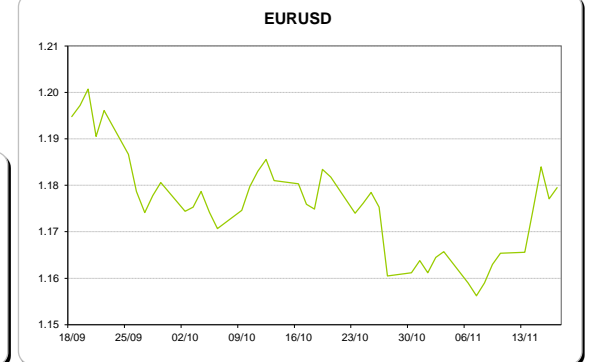
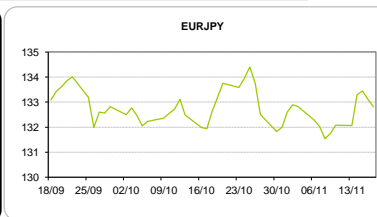
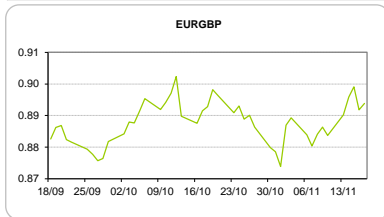


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62.05	-0.67	4.47	OT 2Y	-0.205	0.00	-19.30
JETFUEL	602.09	8.59	42.76	OT 5Y	0.586	-0.02	-33.60
DIESEL	566.46	7.67	24.01	OT 10Y	1.951	-0.03	-35.80
COBRE	6,800.00	40.00	-250.00	BUND 10Y	-0.218	-0.51	-4.80
ZINCO	3,200.50	35.50	110.75	SCHATZ 2Y	-0.119	0.46	-1.60
OURO	1,279.31	-14.90	-1.19	T-NOTE 2Y	3.105	1.92	5.50
TRIGO	437.75	-5.75	-6.75	T-NOTE 5Y	2.183	2.30	13.80
LICENÇA C02	7.42	-0.06	-0.15	GILT 10Y	1.335	-1.42	0.80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1781	-0.12%	-0.31%	1.1849	1.1916	1.2069
EUR/GBP	0.8894	0.50%	0.77%	0.8918	0.8941	0.8998
EUR/JPY	132.1	0.55%	1.25%	132.10	132.10	132.10
EUR/CHF	1.1651	0.07%	-0.43%	1.1636	1.1623	1.1600
EUR/BRL	3.8246	0.52%	-1.66%	3.8880	3.9499	4.0897
EUR/PLN	4.2330	0.04%	0.04%	4.2555	4.2778	4.3283

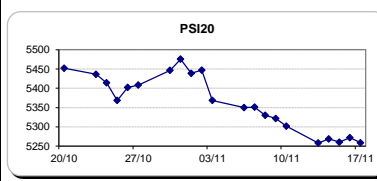


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1781	0.8894	132.10	1.1651	9.9571	7.4415	1.5022	1.55505	3.8246	9.7246
USD	0.8513	-	0.7542	112.41	0.9912	8.4716	6.3349	1.2798	1.3240	3.2578	8.2842

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5.267	0.80	36.31
BANCO BPI	1.130	-0.79	-0.09
BCP	0.2517	-0.91	36.45
CORT. AMORIM	11.435	1.78	34.53
CTT	3.131	-0.85	-51.42
EDP	2.922	0.24	0.97
EDP R	6.876	-0.29	13.92
GALP	15.770	0.51	11.13
J MARTINS	15.975	1.20	8.38
MOTA ENGIL	3.236	1.22	100.99
NOS	5.469	0.42	-3.00
PHAROL	0.344	0.88	66.18
NAVIGATOR	4.175	2.05	31.76
REN	2.623	0.15	-2.78
SEMAPA	15.785	2.00	17.80
SONAE CAP.	0.810	-0.74	8.29
SONAE SGPS	1.021	0.89	16.82

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	2.05
SEMAPA	2.00
CORT. AMORIM	1.78
MOTA ENGIL	1.22
J MARTINS	1.20
EDP R	-0.29
SONAE CAP.	-0.74
BANCO BPI	-0.79
CTT	-0.85
BCP	-0.91



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,280.34	0.41%	12.85%	5,495.87	4,376.22
CAC40	5,340.45	0.40%	9.83%	5,536.40	4,479.69
ESTX 50 PR	3,561.41	0.39%	8.23%	3,708.82	2,984.48
XTRA DAX	13,058.66	0.50%	13.74%	13,525.56	10,402.59
S&P 500	2,582.22	0.13%	15.33%	2,597.02	2,180.38
IBEX 35	10,025.50	0.15%	7.20%	11,184.40	8,512.40
NIKKEI 225	22,261.76	-0.60%	16.47%	23,382.15	17,967.41

