

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

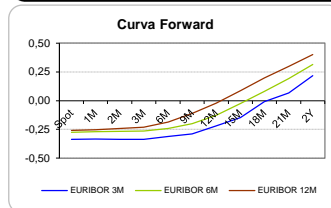
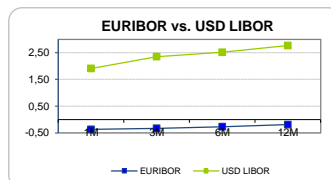
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RENTA FIXA

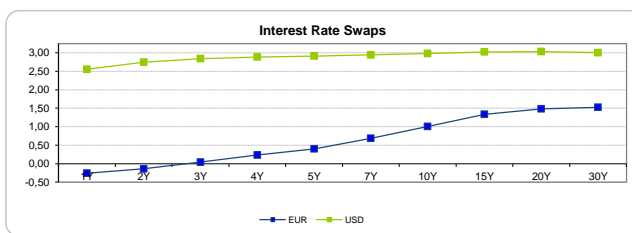
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9088	0	3	0,5126	-0,7893
3M	-0,3290	0	0	3M	2,3538	-1	4	0,7064	-0,7282
6M	-0,2690	0	0	6M	2,5143	0	6	0,8069	-0,6490
12M	-0,1890	0	0	12M	2,7660	0	10	0,9629	-0,5184

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2572	0	0	-0,0236	0,8038	1,3150
2Y	-0,1380	0	2	0,1898	0,9443	1,4140
3Y	0,0440	-1	3	0,3936	1,0640	1,5010
4Y	0,2340	0	3	0,5657	1,1750	1,5778
5Y	0,4030	0	3	0,7120	1,2730	1,6490
7Y	0,6870	0	4	0,9570	1,4400	1,7654
10Y	1,0080	0	4	1,2330	1,6147	1,8610
15Y	1,3370	1	4	1,4975	1,7558	1,9100
20Y	1,4830	1	5	1,6018	1,7805	1,8750
30Y	1,5280	1	5	1,6136	1,7280	1,7230

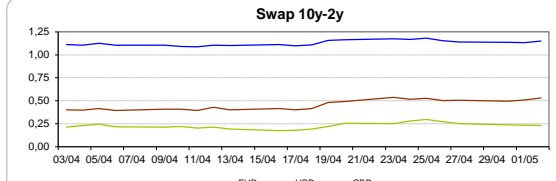
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5540	1	13	2,9875	3,0270	3,0479
2Y	2,7500	2	17	3,0096	3,0478	3,0488
3Y	2,8440	2	19	3,0080	3,0468	3,0434
4Y	2,8890	1	19	3,0130	3,0095	3,0375
5Y	2,9140	1	20	3,0170	3,0531	3,0795
7Y	2,9450	0	20	3,0459	3,0702	3,0600
10Y	2,9820	0	19	3,0683	3,0802	3,0785
15Y	3,0250	-1	18	3,0540	3,0680	3,1092
20Y	3,0370	-1	18	3,0500	3,0475	3,0530
30Y	3,0040	-1	17	3,0015	3,0340	3,0218

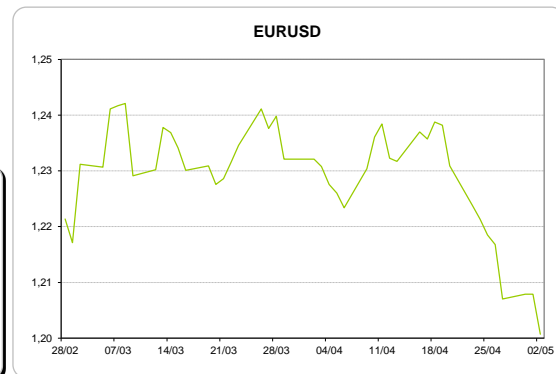
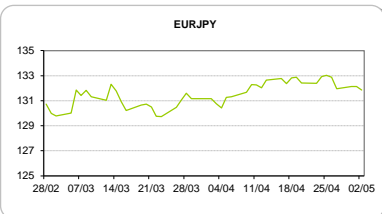
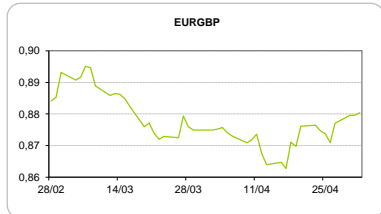


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,87	-0,26	5,69	OT 2Y	-0,177	0,00	0,90
JETFUEL	689,34	-8,45	24,09	OT 5Y	0,586	0,00	31,80
DIESEL	643,34	-6,20	20,84	OT 10Y	1,693	0,02	8,40
COBRE	6.762,00	-62,00	31,00	BUND 10Y	0,109	1,37	6,60
ZINCO	3.046,50	-82,25	-231,50	SCHATZ 2Y	0,046	0,69	3,50
OURO	1.306,35	2,43	-34,90	T-NOTE 10Y	3,666	-0,17	19,90
TRIGO	529,25	0,00	65,75	T-NOTE 2Y	2,903	0,00	19,90
LIGENCA C02	13,05	-0,34	-	GIIT 10Y	1,617	5,03	8,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2007	-0,60%	-2,55%	1,2093	1,2183	1,2385
EUR/GBP	0,8804	-0,09%	-0,62%	0,8828	0,8855	0,8918
EUR/JPY	131,84	0,21%	-0,52%	131,84	131,84	131,84
EUR/CHF	1,1945	0,09%	-1,61%	1,1933	1,1921	1,1902
EUR/BRL	4,2408	-0,19%	-3,87%	4,3079	4,3698	4,4990
EUR/PLN	4,2656	-0,17%	-1,32%	4,2886	4,3120	4,3601

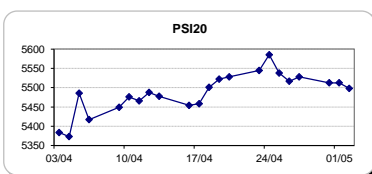


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2007	0,8804	131,84	1,1945	10,6541	7,4492	1,5385	1,59566	4,2408	9,7133
USD	0,8364	-	0,7353	109,98	0,9986	8,9218	6,2300	1,2853	1,3344	3,5506	8,1136

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	6,100	1,84	17,97
BANCO BPI	1,196	-1,64	1,96
BCP	0,2798	0,61	2,87
-	-	-	-
CORT. AMORIM	11,040	0,18	7,18
CTT	3,052	-0,20	-12,97
EDP	3,061	-0,49	6,10
EDP R	8,005	0,57	14,90
GALP	15,790	-0,79	3,03
J MARTINS	14,265	-1,89	-11,92
MOTA ENGIL	3,630	0,97	-0,90
NOS	4,900	-0,53	-10,60
PHAROL	0,277	1,47	10,60
NAVIGATOR	4,884	0,91	14,86
REN	2,594	-0,69	4,64
SEMAPA	18,500	-0,22	3,96
SONAE CAP.	0,982	-2,96	10,71
SONAE SGPS	1,118	-0,89	-0,71
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
ALTRI	1,84
PHAROL	1,47
MOTA ENIGL	0,97
NAVIGATOR	0,91
BCP	0,61
GALP	-0,79
SONAE SGPS	-0,89
BANCO BPI	-1,64
J MARTINS	-1,89
SONAE CAP	-2,96



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.498,05	-0.26%	2,04%	5.793,38	5.014,62
CAC40	5.529,22	0.16%	4,08%	5.567,03	4.995,07
ESTX 50 PR	3.553,79	0.50%	1,42%	3.708,82	3.261,86
XTRA DAX	12.802,25	1,51%	-0,89%	13.596,89	11.726,62
S&P 500	2.647,98	-0.40%	-1,10%	2.872,87	2.352,72
IBEX 35	10.088,90	1,09%	0,45%	11.184,40	9.327,60
NIKKEI 225	22.472,78	-0.16%	-1,28%	24.129,34	19.239,52

