

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

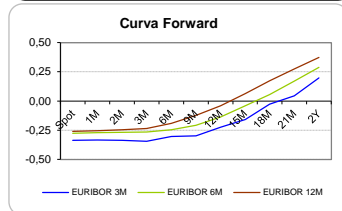
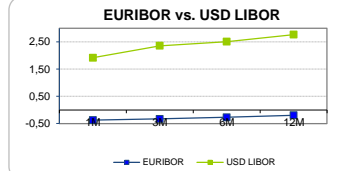
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RENTA FIXA

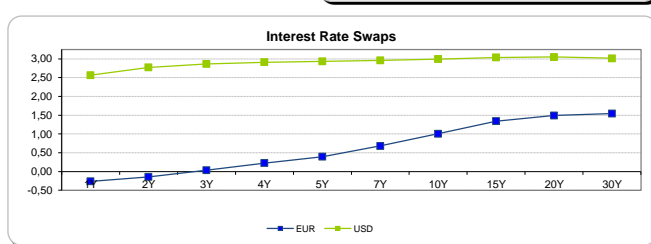
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,9227	1	5	0,5107	-0,7849
3M	-0,3280	0	0	3M	2,3631	0	4	0,6873	-0,7226
6M	-0,2690	0	0	6M	2,5149	0	6	0,7919	-0,6468
12M	-0,1900	0	0	12M	2,7727	0	10	0,9632	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2585	0	0	-0,0405	0,7600	1,2715
2Y	-0,1410	0	1	0,1661	0,8975	1,3720
3Y	0,0390	0	2	0,3624	1,0211	1,4592
4Y	0,2280	0	3	0,5281	1,1328	1,5383
5Y	0,3970	0	3	0,6738	1,2309	1,6000
7Y	0,6820	0	3	0,9180	1,3971	1,7189
10Y	1,0080	0	4	1,1923	1,5715	1,8273
15Y	1,3440	0	4	1,4567	1,7150	1,8830
20Y	1,4940	0	5	1,5689	1,7494	1,8524
30Y	1,5440	0	6	1,5878	1,7055	1,7651

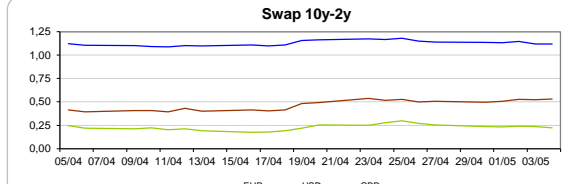
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5680	1	15	2,9575	2,9655	3,0251
2Y	2,7730	1	19	2,9928	3,0178	2,9695
3Y	2,8680	1	21	2,9535	3,0169	3,0090
4Y	2,9120	1	21	3,0041	2,9820	3,0015
5Y	2,9340	1	21	2,9850	3,0070	3,0689
7Y	2,9610	0	21	2,9780	2,9880	3,0921
10Y	2,9960	-1	19	3,0491	3,0490	3,1044
15Y	3,0380	-1	18	3,0490	3,0620	3,0760
20Y	3,0490	-1	17	3,0115	3,0778	3,0500
30Y	3,0150	-1	16	2,9695	3,0286	3,0191

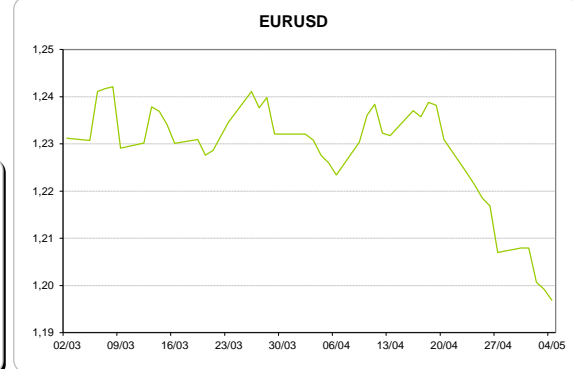
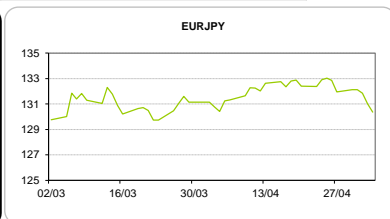
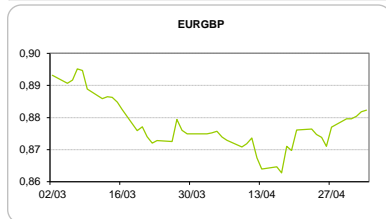


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,87	1,25	7,32	OT 2Y	-0,186	0,02	5,60
JETFUEL	700,00	9,15	46,29	OT 5Y	0,595	0,06	32,60
DIESEL	654,25	9,15	42,79	OT 10Y	1,708	0,06	8,50
COBRE	6.865,00	7,00	31,00	BUND 10Y	0,068	1,21	2,80
ZINCO	2.992,75	-44,00	-290,75	SCHATZ 2Y	0,041	0,92	1,60
OURO	1.311,53	-0,57	-21,79	T-NOTE 10Y	3,643	0,84	13,10
TRIGO	527,50	-10,50	54,50	T-NOTE 2Y	2,883	1,56	13,20
LICENÇA C02	13,02	0,06	-0,04	GILT 10Y	1,559	0,58	1,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1969	-0,19%	-2,50%	1,2052	1,2142	1,2342
EUR/GBP	0,88235	-0,06%	-0,75%	0,8846	0,8873	0,8934
EUR/JPY	130,37	0,51%	0,05%	130,37	130,37	130,37
EUR/CHF	1,1955	0,07%	-1,31%	1,1943	1,1931	1,1910
EUR/BRL	4,2108	0,43%	-2,90%	4,2788	4,3390	4,4659
EUR/PLN	4,2401	0,62%	-0,93%	4,2627	4,2857	4,3331

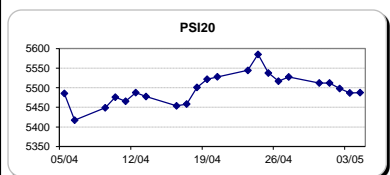


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1969	0,8824	130,37	1,1955	10,5071	7,4499	1,5346	1,58489	4,2108
USD	0,8382	-	0,7398	109,12	1,0012	8,8256	6,2437	1,2867	1,3291	3,5278
										8,0848

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	6,060	-0,16	17,19
BANCO BPI	1,182	-1,50	0,77
BCP	0,2752	0,40	1,18
-	-	-	-
CORT. AMORIM	10,940	-1,44	6,21
CTT	3,106	-1,65	-11,43
EDP	3,047	0,49	5,62
EDP R	8,000	-0,06	14,83
GALP	16,130	1,35	5,25
J MARTINS	13,980	-1,48	-13,68
MOTA ENGIL	3,675	1,24	0,33
NOS	4,892	-0,16	-10,75
PHAROL	0,279	2,20	11,60
NAVIGATOR	4,846	-0,70	13,97
REN	2,596	0,08	4,72
SEMAPA	18,500	-0,22	3,96
SONAE CAP.	0,990	-0,40	11,61
SONAE SGPS	1,130	0,62	0,36
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,20
GALP	1,35
MOTA ENGIL	1,24
SONAE SGPS	0,62
EDP	0,49
NAVIGATOR	-0,70
CORT. AMORI	-1,44
J MARTINS	-1,48
BANCO BPI	-1,50
CTT	-1,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.487,79	0,02%	1,85%	5.793,38	5.014,62
CAC40	5.516,05	0,26%	3,83%	5.567,03	4.995,07
ESTX 50 PR	3.550,59	0,61%	1,33%	3.708,82	3.261,86
XTRA DAX	12.819,60	1,02%	-0,76%	13.596,89	11.726,62
S&P 500	2.656,56	1,02%	-0,64%	2.872,87	2.352,72
IBEX 35	10.104,10	0,65%	0,60%	11.184,40	9.327,60
NIKKEI 225	22.472,78	-0,16%	-1,28%	24.129,34	19.239,52

