

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

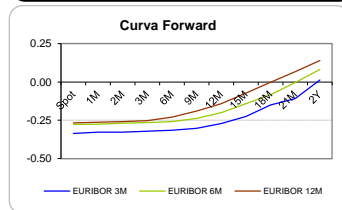
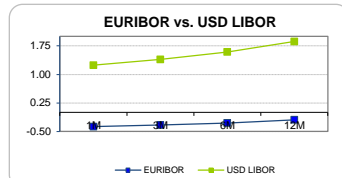
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RENTA FIXA

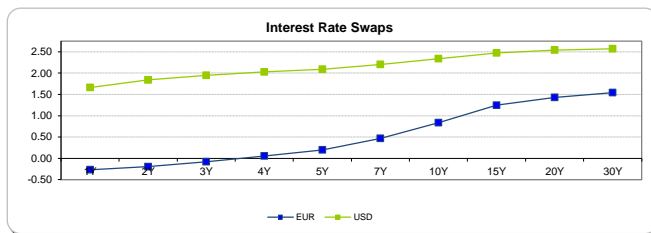
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3710	0	0	1M	1.2432	0	1	0.4963	-0.7853
3M	-0.3290	0	0	3M	1.3919	0	5	0.5241	-0.7370
6M	-0.2760	0	0	6M	1.5902	0	7	0.5816	-0.6496
12M	-0.1910	0	-2	12M	1.8629	0	6	0.7794	-0.5266

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2662	0	-1	-0.1423	0.4410	1.0038
2Y	-0.1960	0	-3	-0.0008	0.5860	1.1315
3Y	-0.0780	0	-4	0.1460	0.7240	1.2570
4Y	0.0570	-1	-5	0.2920	0.8570	1.3715
5Y	0.1980	-1	-6	0.4327	0.9860	1.4713
7Y	0.4710	-1	-8	0.7001	1.2125	1.6350
10Y	0.8390	-2	-9	1.0385	1.4592	1.7835
15Y	1.2450	-2	-9	1.3747	1.6616	1.8725
20Y	1.4310	-2	-9	1.5202	1.7264	1.8705
30Y	1.5420	-2	-8	1.5957	1.7350	1.8290

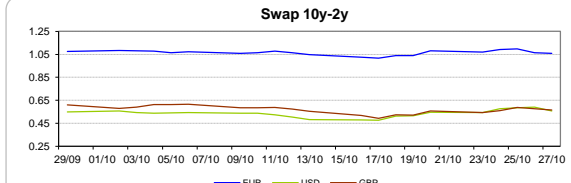
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.25
Reino Unido	0.50
Japão	0.10
Canadá	1.00
Suíça	-0.75
China	5.75
Brasil	7.50
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1.6640	1	9	1.9740	2.2150	2.4044
2Y	1.8390	1	10	2.0450	2.2618	2.4300
3Y	1.9490	1	10	2.1010	2.2990	2.4770
4Y	2.0260	1	10	2.1470	2.3355	2.5110
5Y	2.0910	1	9	2.1930	2.3785	2.5675
7Y	2.2040	0	7	2.2760	2.4480	2.5960
10Y	2.3370	0	5	2.3910	2.5260	2.6315
15Y	2.4750	-1	4	2.4990	2.6000	2.6595
20Y	2.5420	-1	3	2.5420	2.6150	2.6610
30Y	2.5720	-1	3	2.5550	2.6236	2.6185

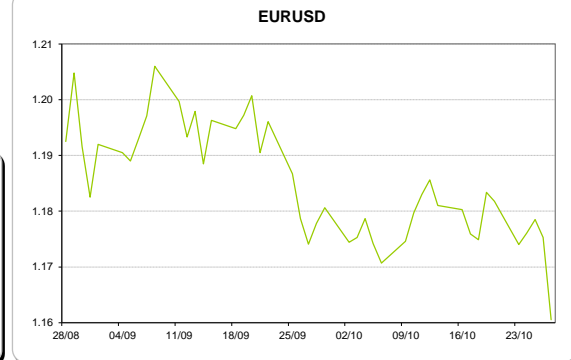
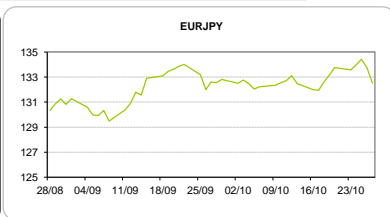
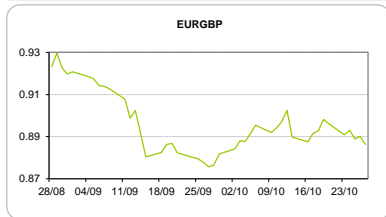


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63.58	1.51	8.22	OT 2Y	-0.148	0.00	-15.20
JETFUEL	548.69	-31.19	-3.97	OT 5Y	0.716	-0.02	-21.40
DIESEL	551.03	5.65	23.99	OT 10Y	2.026	-0.04	-32.40
COBRE	6,881.00	-34.00	375.00	BUND 10Y	-0.235	-3.16	-13.90
ZINCO	3,247.00	-44.00	-22.50	SCHATZ 2Y	-0.137	-1.37	-6.20
OURO	1,278.84	9.12	2.24	T-NOTE 10Y	3.042	-1.91	5.70
TRIGO	428.50	2.75	-15.00	T-NOTE 2Y	2.080	-0.38	9.90
LICENÇA C02	7.93	0.05	0.93	GILT 10Y	1.306	-0.56	-5.80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.159	-0.57%	-1.00%	1.1654	1.1719	1.1864
EUR/GBP	0.8839	0.60%	1.30%	0.8862	0.8885	0.8941
EUR/JPY	132.29	0.40%	-0.05%	132.29	132.29	132.29
EUR/CHF	1.1584	0.28%	-0.85%	1.1572	1.1559	1.1537
EUR/BRL	3.8027	1.17%	-2.62%	3.8678	3.9286	4.0674
EUR/PLN	4.2420	0.06%	1.62%	4.2632	4.2844	4.3323

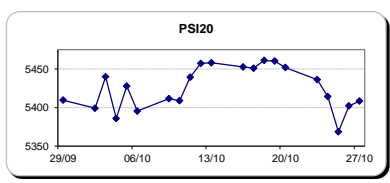


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1590	0.8839	132.29	1.1584	9.7453	7.4427	1.4780	1.51136	3.8027	9.4557
USD	0.8630	-	0.7622	114.13	1.0005	8.4154	6.4228	1.2767	1.3051	3.2871	8.1748

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5.221	-8.08	35.12
BANCO BPI	1.122	-0.97	-0.80
BCP	0.2552	0.28	38.35
CORT. AMORIM	11.750	-0.30	38.24
CTT	3.447	-3.20	-46.52
EDP	2.950	-0.20	1.94
EDP R	6.978	1.13	15.61
GALP	16.160	1.64	13.88
J MARTINS	16.015	-0.37	8.65
MOTA ENGIL	3.477	0.12	115.96
NOS	5.053	0.32	-10.38
PHAROL	0.423	0.24	104.35
NAVIGATOR	4.381	-2.86	38.26
REN	2.697	0.19	-0.04
SEMAPA	16.625	-3.06	24.07
SONAE CAP.	0.825	-1.43	10.29
SONAE SGPS	0.980	-1.90	12.13

Maiores ganhos/perdas	
Título	Variação %
GALP	1.64
EDP R	1.13
NOS	0.32
BCP	0.28
PHAROL	0.24
SONAE SGPS	-1.90
NAVIGATOR	-2.86
SEMAPA	-3.06
CTT	-3.20
ALTRI	-8.08



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,354.29	-0.27%	14.43%	5,495.87	4,356.54
CAC40	5,509.35	-0.16%	13.31%	5,536.40	4,344.88
ESTX 50 PR	3,683.74	-0.17%	11.95%	3,708.82	2,937.98
XTRA DAX	13,470.31	-0.06%	17.33%	13,505.01	10,174.92
S&P 500	2,590.51	0.11%	15.71%	2,591.27	2,083.79
IBEX 35	10,323.90	-0.33%	10.39%	11,184.40	8,512.40
NIKKEI 225	22,548.35	0.04%	17.97%	22,644.68	16,111.81

