

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

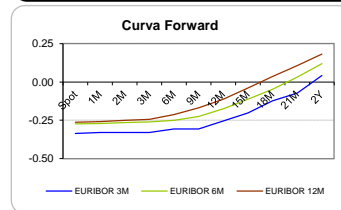
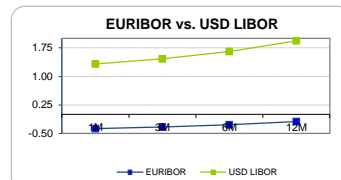
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RENTA FIXA

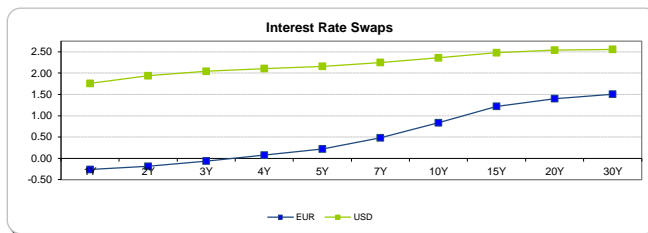
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3720	0	0	1M	1.3275	1	9	0.4964	-0.7861
3M	-0.3290	0	0	3M	1.4623	1	10	0.5226	-0.7510
6M	-0.2710	0	0	6M	1.6521	1	10	0.5814	-0.6558
12M	-0.1860	0	0	12M	1.9340	1	10	0.7726	-0.5286

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2621	3	0	-0.1122	0.4682	1.0042
2Y	-0.1880	1	-1	0.0347	0.6126	1.1201
3Y	-0.0640	1	-1	0.1811	0.7426	1.2360
4Y	0.0760	2	-2	0.3233	0.8641	1.3442
5Y	0.2170	2	-2	0.4571	0.9828	1.4417
7Y	0.4800	2	-4	0.7069	1.1979	1.5939
10Y	0.8330	1	-6	1.0278	1.4236	1.7389
15Y	1.2220	0	-7	1.3425	1.6144	1.8252
20Y	1.4020	0	-7	1.4850	1.6808	1.8213
30Y	1.5060	-1	-8	1.5552	1.6881	1.7789

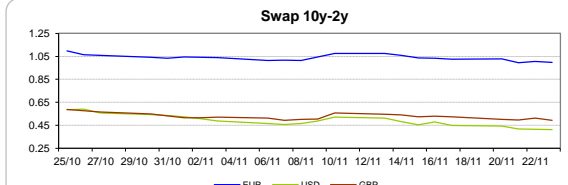
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.25
Reino Unido	0.50
Japão	0.10
Canadá	1.00
Suíça	-0.75
China	5.75
Brasil	7.50
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1.7560	3	14	2.0645	2.2805	2.3510
2Y	1.9380	3	13	2.1328	2.3012	2.4329
3Y	2.0420	3	11	2.1807	2.3239	2.4800
4Y	2.1070	3	9	2.2152	2.3679	2.5160
5Y	2.1580	2	7	2.2449	2.4059	2.5555
7Y	2.2480	1	3	2.3234	2.4783	2.6013
10Y	2.3590	0	0	2.4196	2.5454	2.6402
15Y	2.4790	-1	-2	2.5153	2.6025	2.6686
20Y	2.5380	-1	-2	2.5370	2.6193	2.6612
30Y	2.5560	-1	-4	2.5617	2.5998	2.6223

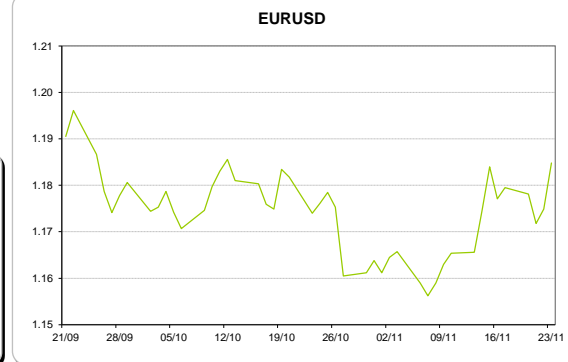
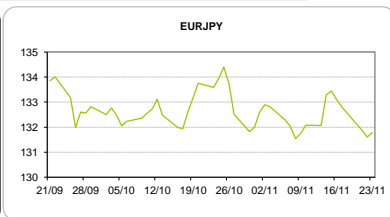
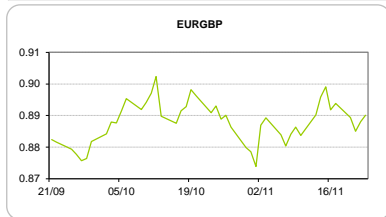


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63.17	-0.15	5.90	OT 2Y	-0.214	0.01	-13.00
JETFUEL	609.25	6.34	52.50	OT 5Y	0.544	0.02	-37.40
DIESEL	565.50	3.75	32.75	OT 10Y	1.925	0.02	-38.70
COBRE	6,938.50	45.00	2.00	BUND 10Y	-0.230	-0.81	-14.70
ZINCO	3,249.25	39.25	136.75	SCHATZ 2Y	-0.094	0.00	-1.60
OURO	1,291.35	-0.65	9.11	T-NOTE 10Y	3.066	0.00	-3.80
TRIGO	440.75	-0.50	-3.75	T-NOTE 2Y	2.156	0.38	10.30
LICENÇA C02	7.65	0.28	0.21	GILT 10Y	1.293	-3.01	-11.10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1848	0.84%	0.92%	1.1916	1.1985	1.2136
EUR/GBP	0.89005	-0.22%	0.10%	0.8924	0.8947	0.9004
EUR/JPY	131.79	-0.14%	1.37%	131.79	131.79	131.79
EUR/CHF	1.1638	-0.25%	-0.56%	1.1623	1.1609	1.1588
EUR/BRL	3.8165	-0.09%	-0.40%	3.8791	3.9438	4.0800
EUR/PLN	4.2082	0.12%	0.45%	4.2302	4.2527	4.3007

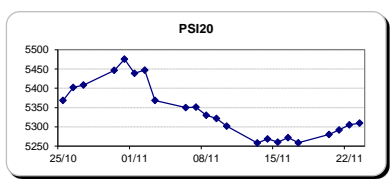


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1848	0.8901	131.79	1.1638	9.8308	7.4424	1.5067	1.55394	3.8165	9.6332
USD	0.8441	-	0.752	111.245	0.9814	8.3027	6.2822	1.2719	1.3116	3.2334	8.1302

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5.199	-0.57	34.55
BANCO BPI	1.133	0.00	0.18
BCP	0.2490	0.00	34.99
CORT. AMORIM	11.705	0.56	37.71
CTT	3.130	-1.70	-51.44
EDP	2.927	0.55	1.14
EDP R	6.930	0.86	14.81
GALP	15.920	0.16	12.19
J MARTINS	16.120	0.97	9.36
MOTA ENGIL	3.448	-1.03	114.16
NOS	5.541	-0.56	-1.72
PHAROL	0.375	0.54	81.16
NAVIGATOR	4.132	-0.07	30.40
REN	2.489	-0.84	-2.16
SEMAPA	15.590	-0.54	16.34
SONAE CAP.	0.840	0.96	12.30
SONAE SGPS	1.030	-0.39	17.85

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	0.97
SONAE CAP.	0.96
EDP R	0.86
CORT. AMORIM	0.56
EDP	0.55
NOS	-0.56
ALTRI	-0.57
REN	-0.84
MOTA ENGIL	-1.03
CTT	-1.70



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,309.76	0.09%	13.48%	5,495.87	4,381.81
CAC40	5,379.54	0.50%	10.64%	5,536.40	4,490.15
ESTX 50 PR	3,572.07	0.26%	8.56%	3,708.82	2,984.48
XTRA DAX	13,008.55	-0.05%	13.30%	13,525.56	10,402.59
S&P 500	2,597.08	-0.08%	16.00%	2,601.19	2,187.44
IBEX 35	10,032.80	0.19%	7.28%	11,184.40	8,512.40
NIKKEI 225	22,523.15	0.48%	17.83%	23,382.15	18,050.55

