

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

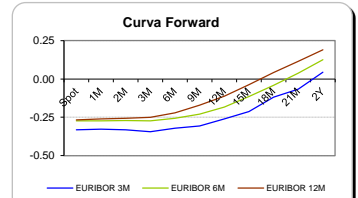
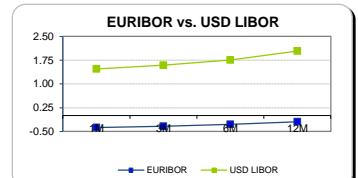
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RENTA FIXA

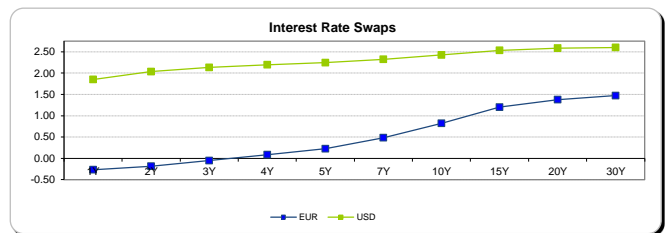
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3710	0	0	1M	1.4770	1	23	0.4899	-0.8243
3M	-0.3310	0	0	3M	1.5885	1	17	0.5196	-0.7548
6M	-0.2710	0	0	6M	1.7558	1	14	0.5786	-0.6524
12M	-0.1920	0	0	12M	2.0386	1	15	0.7696	-0.5278

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2670	0	0	-0.1133	0.4872	0.9930
2Y	-0.1830	0	2	0.0382	0.6140	1.0990
3Y	-0.0530	1	3	0.1878	0.7390	1.2080
4Y	0.0870	1	3	0.3253	0.8550	1.3090
5Y	0.2270	2	2	0.4571	0.9670	1.4030
7Y	0.4830	2	0	0.6982	1.1710	1.5547
10Y	0.8240	3	-4	1.0059	1.3907	1.6820
15Y	1.2010	3	-7	1.3075	1.5683	1.7590
20Y	1.3760	3	-9	1.4406	1.6263	1.7510
30Y	1.4710	4	-10	1.4947	1.6179	1.6990

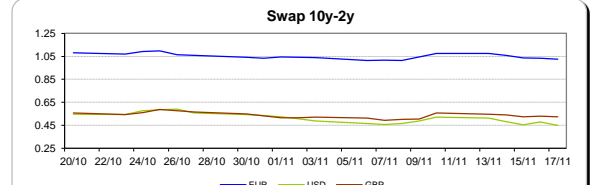
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.50
Reino Unido	0.50
Japão	0.10
Canadá	1.00
Suíça	-0.75
China	5.75
Brasil	7.00
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1.8510	2	17	2.1853	2.3065	2.4040
2Y	2.0360	3	18	2.2407	2.3310	2.4280
3Y	2.1340	4	17	2.2450	2.3540	2.4525
4Y	2.1960	4	16	2.2740	2.3750	2.4815
5Y	2.2450	4	14	2.3000	2.4100	2.5461
7Y	2.3240	4	10	2.3460	2.4540	2.5575
10Y	2.4250	5	6	2.4230	2.5170	2.5930
15Y	2.5330	5	3	2.5030	2.5710	2.6180
20Y	2.5850	5	2	2.5350	2.5825	2.6465
30Y	2.6000	5	0	2.5330	2.5610	2.5795

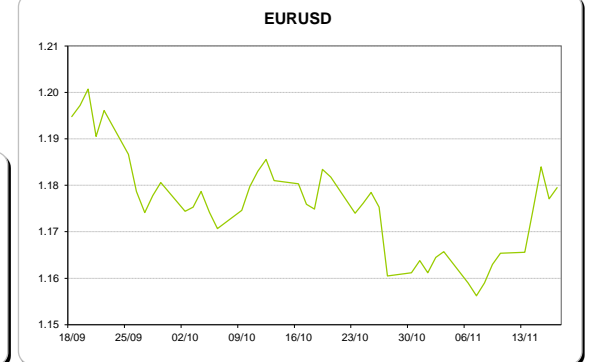
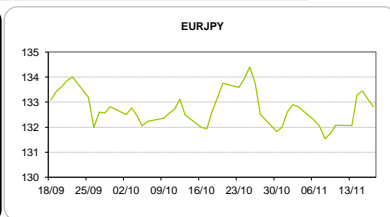
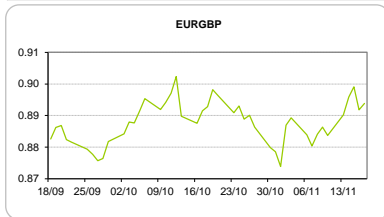


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62.89	0.45	0.83	OT 2Y	-0.276	-0.04	-19.30
JETFUEL	602.00	-1.00	-1.59	OT 5Y	0.493	-0.03	-33.60
DIESEL	564.25	-1.00	0.12	OT 10Y	1.825	-0.06	-35.80
COBRE	6,742.00	66.00	-166.00	BUND 10Y	-0.246	-0.37	-4.80
ZINCO	3,151.00	-1.00	-79.00	SCHATZ 2Y	-0.064	1.14	-1.60
OURO	1,252.14	-3.46	-28.26	T-NOTE 10Y	3.136	1.93	5.50
TRIGO	418.25	1.50	-27.00	T-NOTE 2Y	2.321	3.08	13.80
LICENÇA C02	7.09	0.02	-0.30	GILT 10Y	1.294	-4.05	0.80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1845	0.93%	0.85%	1.1926	1.1997	1.2152
EUR/GBP	0.88163	-0.29%	1.61%	0.8841	0.8864	0.8918
EUR/JPY	133.39	-0.30%	-0.08%	133.39	133.39	133.39
EUR/CHF	1.1658	-0.02%	0.13%	1.1643	1.1630	1.1608
EUR/BRL	3.9335	-0.32%	-0.61%	3.9990	4.0619	4.2017
EUR/PLN	4.2245	-0.18%	0.52%	4.2455	4.2686	4.3185

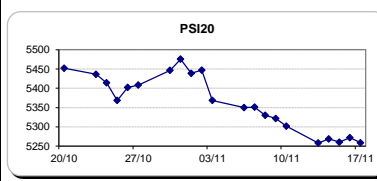


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1845	0.8816	133.39	1.1658	9.9316	7.4449	1.5130	1.53493	3.9335	9.7628
USD	0.8493	-	0.7453	112.64	0.9900	8.4347	6.3226	1.2840	1.3043	3.3296	8.2885

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5.430	-0.60	40.53
BANCO BPI	1.160	1.75	2.56
BCP	0.2600	-0.12	40.95
CORT. AMORIM	11.465	0.31	35.83
CTT	3.330	-3.76	-48.33
EDP	2.897	-1.13	0.10
EDP R	6.686	0.97	10.77
GALP	15.660	-0.45	10.36
J MARTINS	15.850	-2.01	7.53
MOTA ENGIL	3.678	-1.95	128.45
NOS	5.635	1.06	-0.05
PHAROL	0.258	-10.10	24.64
NAVIGATOR	4.330	0.25	36.65
REN	2.405	-1.03	-5.46
SEMAPA	17.725	2.07	32.28
SONAE CAP.	0.880	-0.11	17.65
SONAE SGPS	1.126	-1.31	28.83

Maiores ganhos/perdas	
Título	Variação %
SEMAPA	2.07
BANCO BPI	1.75
NOS	1.06
EDP R	0.97
CORT. AMORIM	0.31
SONAE SGPS	-1.31
MOTA ENGIL	-1.95
J MARTINS	-2.01
CTT	-3.76
PHAROL	-10.10



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,356.12	-0.51%	14.47%	5,495.87	4,455.76
CAC40	5,357.14	-0.78%	10.18%	5,536.40	4,733.82
ESTX 50 PR	3,556.22	-0.71%	8.07%	3,708.82	3,209.50
XTRA DAX	13,068.08	-0.44%	13.82%	13,525.56	11,235.24
S&P 500	2,664.53	0.06%	19.01%	2,671.88	2,233.62
IBEX 35	10,176.50	-0.82%	8.82%	11,184.40	9,207.10
NIKKEI 225	22,694.45	-0.28%	18.73%	23,382.15	18,224.68

