

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

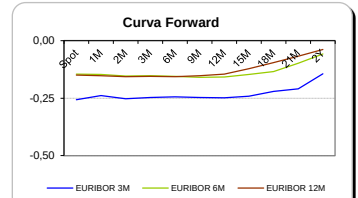
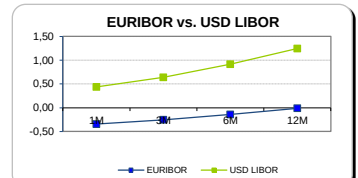
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RENTA FIXA

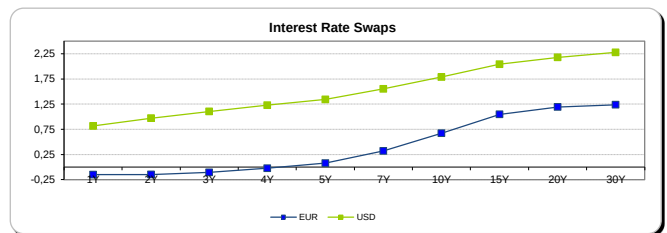
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3430	0	-1	1M	0,4352	0	0	0,5088	-0,7708
3M	-0,2520	0	-1	3M	0,6384	0	1	0,5909	-0,7284
6M	-0,1420	0	-1	6M	0,9139	0	0	0,7463	-0,6460
12M	-0,0120	0	-1	12M	1,2441	0	1	1,0271	-0,5236

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1500	0	0	-0,1481	0,1723	0,7436
2Y	-0,1470	0	1	-0,0925	0,3066	0,9019
3Y	-0,1060	1	1	-0,0040	0,4514	1,0401
4Y	-0,0250	1	2	0,1068	0,6014	1,1609
5Y	0,0790	2	4	0,2329	0,7424	1,2535
7Y	0,3210	2	8	0,5011	0,9797	1,4135
10Y	0,6730	2	11	0,8358	1,2160	1,5512
15Y	1,0460	3	14	1,1452	1,3919	1,6029
20Y	1,1940	3	15	1,2635	1,4321	1,5655
30Y	1,2370	4	17	1,2823	1,3884	1,4665

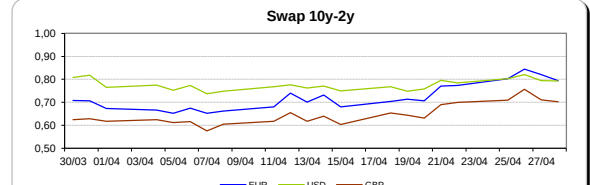
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8140	1	-1	1,0993	1,5274	1,9405
2Y	0,9720	2	-1	1,1890	1,6300	2,0150
3Y	1,1050	2	-1	1,3070	1,7310	2,0670
4Y	1,2280	3	0	1,4110	1,8190	2,1345
5Y	1,3420	3	1	1,5337	1,8935	2,2105
7Y	1,5510	3	2	1,6875	2,0220	2,2840
10Y	1,7860	3	4	1,8830	2,1705	2,3725
15Y	2,0420	3	7	2,1060	2,3080	2,4330
20Y	2,1760	3	10	2,2105	2,3620	2,4520
30Y	2,2770	3	11	2,2900	2,3815	2,4655

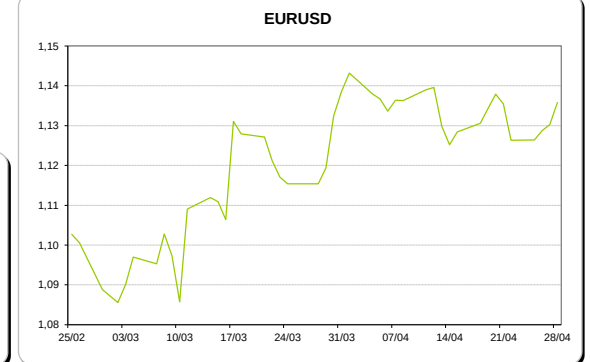
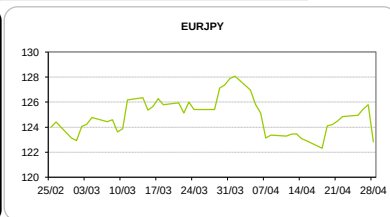
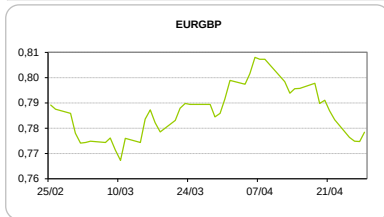


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,68	0,50	6,81	OT 2Y	0,652	0,00	5,40
JETFUEL	435,00	3,75	44,00	OT 5Y	1,930	0,00	10,20
DIESEL	409,75	7,25	51,50	OT 10Y	3,172	-0,01	25,50
COBRE	4.932,00	-59,00	-42,00	BUND 10Y	-0,167	-2,89	9,50
ZINCO	1.880,25	-10,25	90,25	SCHATZ 2Y	0,087	-0,23	-0,70
OURO	1.264,26	18,43	42,48	T-NOTE 10Y	2,607	0,76	2,90
TRIGO	493,50	10,00	15,50	T-NOTE 2Y	1,315	-1,88	2,70
LICENÇA C02	6,37	-0,47	1,51	GILT 10Y	1,850	-1,49	16,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1358	0,49%	1,83%	1,1390	1,1427	1,1515
EUR/GBP	0,77838	-0,47%	1,41%	0,7804	0,7825	0,7871
EUR/JPY	122,84	2,40%	2,09%	122,84	122,84	122,84
EUR/CHF	1,0974	0,19%	-0,66%	1,0962	1,0947	1,0919
EUR/BRL	3,9493	1,11%	2,79%	4,0753	4,1994	4,4261
EUR/PLN	4,3983	-0,32%	-3,20%	4,4179	4,4367	4,4709

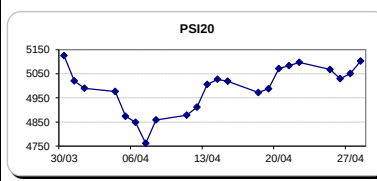


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1358	0.7784	122.84	1.0974	9.1550	7.4433	1.4210	1.48362	3.9493	9.2321
USD	0.8837	-	0.6861	108.57	0.9694	8.0910	6.5775	1.2540	1.3110	3.4882	8.1556

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,453	1,26	-27,61
BANCO BPI	1,108	-0,27	1,56
BCP	0,040	6,97	-18,36
MONTEPIO	0,577	0,00	-11,91
CORT. AMORIM	6,240	-0,14	4,91
CTT	8,126	0,48	-8,22
EDP	3,134	0,35	-5,63
EDP R	6,805	-0,06	-6,14
GALP	12,205	1,54	13,85
J MARTINS	14,260	-0,66	18,88
MOTA ENGIL	1,820	-0,98	-5,45
NOS	6,336	2,86	-12,56
PHAROL	0,140	1,45	-48,34
PORTUCEL	#N/A Real	#N/A	#N/A
REN	2,630	-4,01	-5,46
SEMAPA	11,125	0,00	-12,37
SONAE CAP.	0,680	-2,72	33,33
SONAE SGPS	0,979	-0,71	-6,58

Maiores ganhos/perdas	
Título	Varição %
BCP	6,97
NOS	2,86
GALP	1,54
PHAROL	1,45
ALTRI	1,26
J MARTINS	-0,66
SONAE SGPS	-0,71
MOTA ENGIL	-0,98
SONAE CAP.	-2,72
REN	-4,01



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.102,82	1,03%	-3,96%	6.243,19	4.455,16
CAC40	4.557,36	-0,04%	-1,72%	5.256,79	3.892,46
ESTX 50 PR	3.125,43	-0,16%	-4,35%	3.768,58	2.672,73
XTRA DAX	10.321,15	0,21%	-3,93%	12.047,38	8.699,29
S&P 500	2.097,54	0,12%	2,63%	2.134,72	1.810,10
IBEX 35	9.269,00	-0,68%	-2,88%	11.684,60	7.746,30
NIKKEI 225	16.666,05	-3,61%	-12,44%	20.952,71	14.865,77

