

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

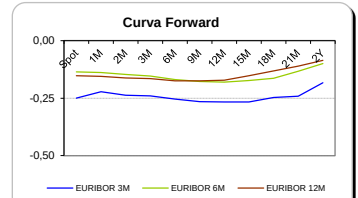
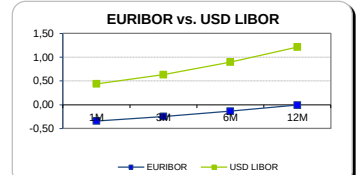
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RENTA FIXA

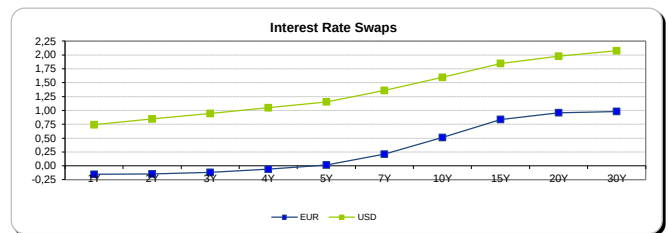
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3390	0	-5	1M	0,4390	0	0	0,5101	-0,7802
3M	-0,2470	0	-3	3M	0,6306	0	0	0,5881	-0,7286
6M	-0,1340	0	0	6M	0,8972	1	1	0,7394	-0,6532
12M	-0,0070	0	2	12M	1,2116	1	2	0,9984	-0,5334

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1530	0	2	-0,1715	0,0838	0,5360
2Y	-0,1490	0	6	-0,1289	0,1851	0,6806
3Y	-0,1190	0	6	-0,0576	0,3035	0,8081
4Y	-0,0610	0	5	0,0281	0,4310	0,9181
5Y	0,0140	0	3	0,1301	0,5560	0,9989
7Y	0,2090	1	0	0,3587	0,7654	1,1780
10Y	0,5110	1	-4	0,6500	0,9726	1,2584
15Y	0,8360	2	-8	0,9138	1,1134	1,2854
20Y	0,9570	2	-10	1,0037	1,1375	1,2435
30Y	0,9820	2	-12	1,0029	1,0833	1,1416

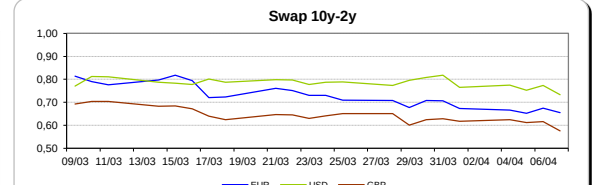
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7410	-2	-4	0,9432	1,3092	1,7510
2Y	0,8450	-3	-8	0,9990	1,4200	1,8400
3Y	0,9440	-4	-12	1,1310	1,5280	1,9085
4Y	1,0480	-5	-14	1,2160	1,6270	1,9690
5Y	1,1530	-5	-15	1,3200	1,7090	2,0445
7Y	1,3590	-5	-15	1,5050	1,8430	2,1420
10Y	1,5970	-5	-14	1,7075	1,9870	2,1890
15Y	1,8470	-6	-13	1,9376	2,1165	2,2540
20Y	1,9760	-6	-13	2,0423	2,1908	2,2680
30Y	2,0760	-6	-12	2,1153	2,1925	2,2887

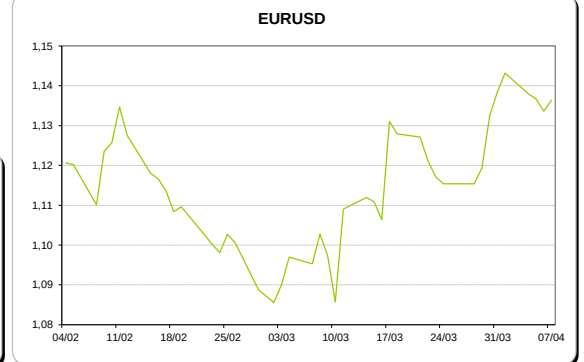
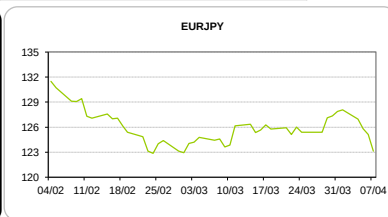
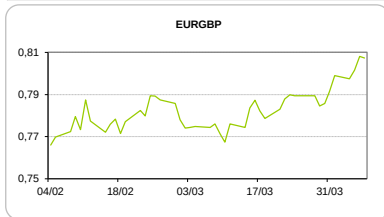


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	38,98	-0,86	-2,50	OT 2Y	0,745	0,13	2,40
JETFUEL	366,50	11,00	-18,75	OT 5Y	2,090	0,14	6,50
DIESEL	334,75	16,75	-6,25	OT 10Y	3,419	0,24	25,30
COBRE	4.775,00	11,00	-241,50	BUND 10Y	-0,323	-3,42	-8,80
ZINCO	1.800,25	-4,75	-53,75	SCHATZ 2Y	0,071	-1,84	6,90
OURO	1.238,71	16,22	-28,65	T-NOTE 2Y	2,465	-4,53	-16,10
TRIGO	460,50	-2,50	-2,25	T-NOTE 10Y	1,228	-2,25	-17,30
LICENÇA C02	5,27	-0,04	0,17	GILT 10Y	1,606	-5,15	-5,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1364	0,25%	3,75%	1,1395	1,1431	1,1514
EUR/GBP	0,80728	0,10%	-4,08%	0,8093	0,8113	0,8154
EUR/JPY	123,15	1,61%	1,06%	123,15	123,15	123,15
EUR/CHF	1,0873	0,20%	0,82%	1,0860	1,0843	1,0810
EUR/BRL	4,2262	-1,78%	-1,40%	4,3556	4,4866	4,7288
EUR/PLN	4,2986	-0,72%	0,75%	4,3148	4,3319	4,3646

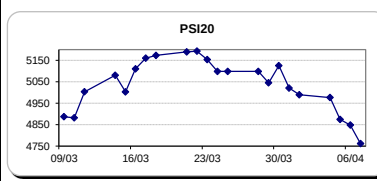


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1364	0.8073	123,15	1.0873	9.2813	7.4408	1.4992	1.51727	4.2262	9.4848
USD	0.8787	-	0.7091	107.93	0.9547	8.1540	6.5382	1.3158	1.3301	3.6970	8.3295

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,652	-0,57	-23,44
BANCO BPI	1,153	-0,95	5,68
BCP	0,031	-4,86	-35,96
MONTEPIO	0,580	0,00	-11,45
CORT. AMORIM	6,770	1,01	13,82
CTT	7,798	-2,45	-11,93
EDP	2,913	-0,99	-12,29
EDP R	6,380	-0,85	-12,00
GALP	10,400	-2,07	-2,99
J MARTINS	14,390	-2,24	19,97
MOTA ENGIL	1,687	-3,60	-12,36
NOS	5,836	-0,03	-19,46
PHAROL	0,131	-0,76	-51,66
PORTUCEL	3,028	-1,69	-15,80
REN	2,793	-2,48	0,40
SEMAPA	10,790	-2,84	-15,01
SONAE CAP.	0,620	0,49	21,57
SONAE SGPS	0,975	-1,52	-6,97

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	1,01
SONAE CAP.	0,49
CTT	-2,45
REN	-2,48
SEMAPA	-2,84
MOTA ENGIL	-3,60
BCP	-4,86



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.761,77	-1,79%	-10,38%	6.348,46	4.455,16
CAC40	4.245,91	-0,90%	-8,44%	5.283,71	3.892,46
ESTX 50 PR	2.871,57	-1,30%	-12,12%	3.836,28	2.672,73
XTRA DAX	9.530,62	-0,98%	-11,29%	12.390,75	8.699,29
S&P 500	2.046,98	-0,95%	0,15%	2.134,72	1.810,10
IBEX 35	8.292,90	-1,26%	-13,11%	11.884,60	7.746,30
NIKKEI 225	15.749,84	0,22%	-17,25%	20.952,71	14.865,77

