

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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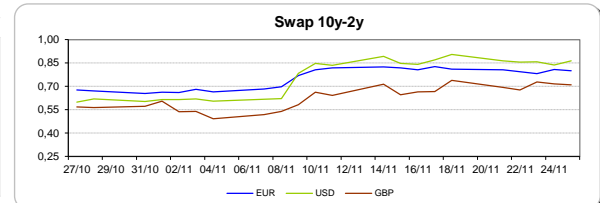
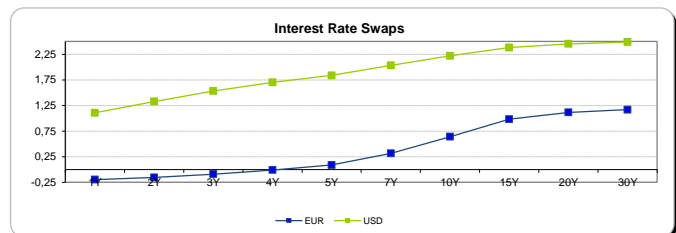
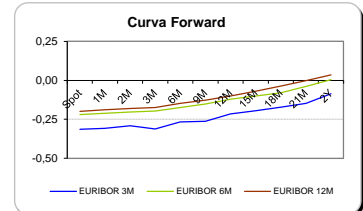
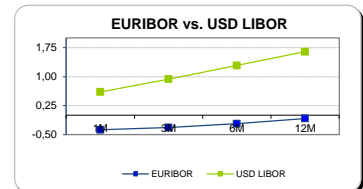
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,6026	1	7	0,2611	-0,7874
3M	-0,3140	0	0	3M	0,9371	1	5	0,3984	-0,7464
6M	-0,2190	0	-1	6M	1,2888	1	3	0,5548	-0,6750
12M	-0,0790	0	-1	12M	1,6434	1	7	0,8003	-0,5054

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,1980	0	0	-0,1011	0,2328
2Y	-0,1540	0	4	-0,0318	0,3592
3Y	-0,0900	0	8	0,0564	0,4933
4Y	-0,0100	0	12	0,1632	0,6289
5Y	0,0880	0	16	0,2822	0,7577
7Y	0,3160	0	22	0,5293	0,9753
10Y	0,6420	0	26	0,8357	1,1834
15Y	0,9820	1	28	1,1099	1,3345
20Y	1,1170	0	28	1,2147	1,3690
30Y	1,1680	0	30	1,2413	1,3422

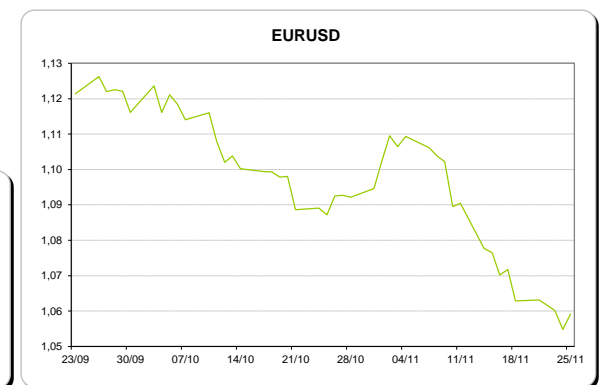
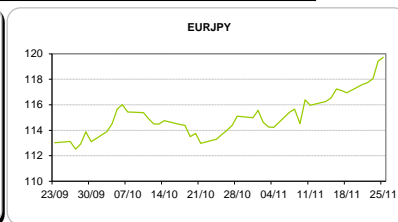
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1080	2	12	1,5445	2,1920	2,4830
2Y	1,3280	4	26	1,7090	2,2750	2,5170
3Y	1,5320	5	40	1,8840	2,3430	2,5045
4Y	1,7020	7	50	2,0184	2,3940	2,5700
5Y	1,8370	7	57	2,0930	2,4340	2,6125
7Y	2,0350	8	62	2,2240	2,4960	2,6190
10Y	2,2200	8	64	2,3480	2,5500	2,6390
15Y	2,3810	7	62	2,4510	2,5870	2,6045
20Y	2,4530	7	59	2,5140	2,5910	2,5880
30Y	2,4910	6	57	2,4920	2,5210	2,5710

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,49	-1,51	-4,30	OT 2Y	0,396	0,01	11,80
JETFUEL	445,50	1,00	-20,00	OT 5Y	2,109	-0,04	32,70
DIESEL	454,25	2,00	-16,75	OT 10Y	3,595	-0,07	38,80
COBRE	5,863,00	128,00	1,230,00	BUND 10Y	-0,103	-2,76	12,30
ZINCO	2,715,25	53,50	405,00	SCHATZ 2Y	-0,124	-1,60	-11,30
OURO	1,180,98	-3,46	-92,75	T-NOTE 2Y	3,062	2,23	47,80
TRIGO	421,50	-2,25	-5,25	T-NOTE 10Y	1,616	0,76	21,10
LICENÇA C02	5,02	-0,32	-0,79	GILT 10Y	1,422	-1,90	20,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0592	0,42%	-2,58%	1,0640	1,0689	1,0796
EUR/GBP	0,85182	-0,45%	4,48%	0,8537	0,8557	0,8601
EUR/JPY	119,73	-0,25%	-5,08%	119,73	119,73	119,73
EUR/CHF	1,0740	-0,08%	0,83%	1,0726	1,0711	1,0681
EUR/BRL	3,631	-1,23%	-6,63%	3,7462	3,8513	4,0534
EUR/PLN	4,4165	0,12%	-2,24%	4,4419	4,4656	4,5119



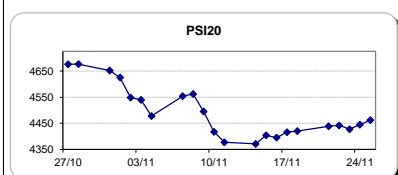
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0592	0,8518	119,73	1,0740	9,7784	7,4400	1,4323	1,42717	3,6310	9,0876
USD	0,9430	-	0,8034	113	1,0131	9,2343	7,0154	1,3512	1,3461	3,4168	8,5715

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,672	3,44	-23,02
BANCO BPI	1,129	0,09	3,48
BCP	1,2001	0,83	-67,28
MONTEPIO	0,432	0,00	-34,05
CORT. AMORIM	8,181	0,01	37,54
CTT	5,780	-0,41	-34,72
EDP	2,716	0,89	-18,22
EDP R	6,055	0,80	-16,48
GALP	12,640	-0,86	17,91
J MARTINS	14,855	1,02	23,84
MOTA ENGL	1,578	1,74	-18,03
NOS	5,471	-1,51	-24,50
PHAROL	0,181	-0,55	-16,23
NAVIGATOR	2,926	2,52	-16,18
REN	2,568	0,78	-7,69
SEMAPA	12,375	1,73	-2,52
SONAE CAP.	0,715	2,00	40,20
SONAE SGPS	0,785	1,16	-25,10

Maiores ganhos/perdas	
Título	Variação %
ALTRI	3,44
NAVIGATOR	2,52
SONAE CAP.	2,00
MOTA ENGL	1,74
SEMAPA	1,73
CTT	-0,41
PHAROL	-0,55
GALP	-0,86
NOS	-1,51



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.461,89	0,39%	-16,02%	5.434,99	4.175,28
CAC40	4.550,27	0,17%	-1,87%	4.975,71	3.892,46
ESTX 50 PR	3.048,38	0,26%	-6,71%	3.524,04	2.672,73
XTRA DAX	10.699,27	0,09%	-0,41%	11.430,87	8.699,29
S&P 500	2.210,11	0,24%	8,12%	2.210,75	1.810,10
IBEX 35	8.674,40	0,20%	-9,11%	10.476,60	7.579,80
NIKKEI 225	18.381,22	0,26%	-3,43%	20.012,40	14.864,01

