

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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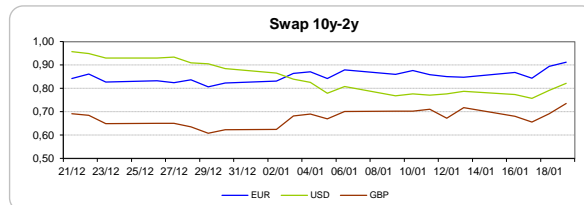
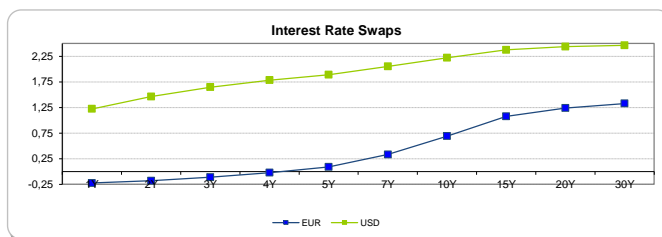
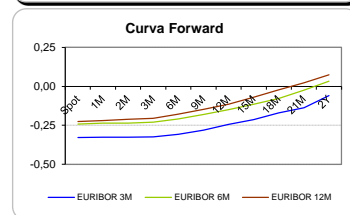
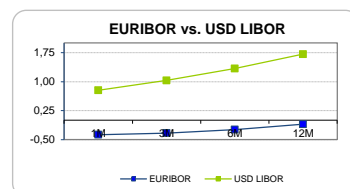
RENTA FIXA

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	0,7767	1	4	0,2622	-0,7892
3M	-0,3290	0	-2	3M	1,0301	1	3	0,3565	-0,7294
6M	-0,2400	0	-2	6M	1,3385	1	2	0,5241	-0,6646
12M	-0,1000	0	-2	12M	1,7104	1	2	0,7718	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2250	0	-3	-0,1160	0,3151	0,8778
2Y	-0,1820	1	-2	-0,0204	0,4565	1,0208
3Y	-0,1120	1	-2	0,0919	0,5957	1,1602
4Y	-0,0200	2	-2	0,2176	0,7356	1,2862
5Y	0,0890	3	-3	0,3479	0,8740	1,3790
7Y	0,3310	4	-5	0,6148	1,1143	1,5462
10Y	0,6910	4	-6	0,9566	1,3500	1,6804
15Y	1,0770	4	-4	1,2682	1,5289	1,7433
20Y	1,2410	4	-3	1,3972	1,5824	1,7246
30Y	1,3280	4	0	1,4531	1,5785	1,6704

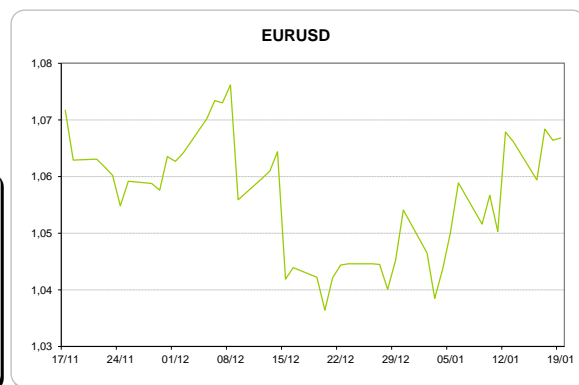
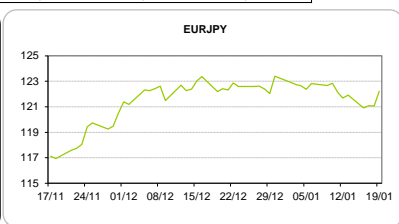
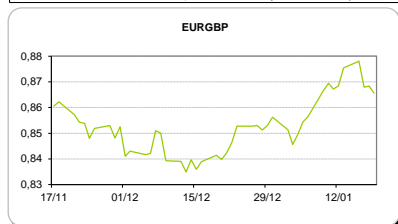
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2230	-2	1	1,8222	2,3810	2,6135
2Y	1,4620	-4	-7	1,9576	2,4460	2,6460
3Y	1,6480	-6	-14	2,1343	2,5000	2,6035
4Y	1,7850	-7	-20	2,2110	2,5435	2,7000
5Y	1,8890	-7	-25	2,2875	2,5795	2,7510
7Y	2,0540	-7	-29	2,4005	2,6390	2,7550
10Y	2,2220	-7	-32	2,5135	2,6935	2,7740
15Y	2,3740	-7	-32	2,6075	2,6405	2,6930
20Y	2,4380	-7	-32	2,6335	2,7190	2,6685
30Y	2,4650	-7	-32	2,6285	2,5915	2,7010

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,21	0,29	-1,33	OT 2Y	0,126	-0,05	-11,20
JETFUEL	487,50	-5,75	-6,50	OT 5Y	1,912	0,01	-6,70
DIESEL	492,00	1,00	-4,00	OT 10Y	3,874	0,04	13,00
COBRE	5.759,00	15,00	133,50	BUND 10Y	-0,225	2,86	0,10
ZINCO	2.768,50	60,25	43,00	SCHATZ 2Y	-0,103	1,83	3,40
OURO	1.200,74	-3,41	62,84	T-NOTE 2Y	3,173	6,75	-9,70
TRIGO	426,50	-4,50	21,50	T-NOTE 5Y	1,767	3,79	-5,70
LICENÇA C02	5,16	0,32	0,04	GILT 10Y	1,403	7,29	-6,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0668	0,04%	2,36%	1,0716	1,0769	1,0891
EUR/GBP	0,86555	0,32%	-2,79%	0,8674	0,8695	0,8740
EUR/JPY	122,23	-0,97%	-0,03%	122,23	122,23	122,23
EUR/CHF	1,0728	-0,18%	-0,41%	1,0717	1,0705	1,0681
EUR/BRL	3,4083	0,88%	2,82%	3,5058	3,5981	3,7673
EUR/PLN	4,3671	-0,03%	1,28%	4,3928	4,4185	4,4705



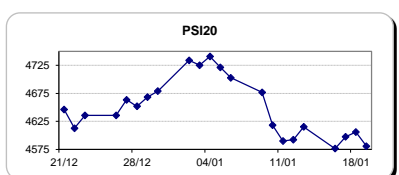
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0668	0,8656	122,23	1,0728	9,5471	7,4367	1,4166	1,40883	3,4083	9,0062
USD	0,9429	-	0,8131	115,34	1,0111	9,0087	7,0107	1,3332	1,3257	3,2091	8,4939

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,017	-0,15	3,96
BANCO BPI	1,131	0,00	0,00
BCP	0,1427	-11,37	-22,64
MONTEPIO	0,412	0,00	-2,14
CORT. AMORIM	8,500	0,51	0,00
CTT	6,097	-0,02	-5,40
EDP	2,800	-1,10	-3,25
EDP R	5,780	-1,03	-4,24
GALP	14,070	-1,05	-0,85
J MARTINS	15,845	0,03	7,50
MOTA ENGL	1,649	1,73	2,42
NOS	5,260	-1,13	-6,70
PHAROL	0,227	0,00	9,66
NAVIGATOR	3,288	-0,27	0,70
REN	2,620	-0,08	-2,89
SEMAPA	13,025	-0,19	-2,80
SONAE CAP.	0,715	1,27	-4,41
SONAE SGPS	0,875	2,34	0,11

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	2,34
MOTA ENGL	1,73
SONAE CAP.	1,27
CORT. AMORIM	0,51
J MARTINS	0,03
EDP R	-1,03
GALP	-1,05
EDP	-1,10
NOS	-1,13
BCP	-11,37



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.580,68	-0,55%	-2,11%	5.222,69	4.175,28
CAC40	4.841,14	-0,25%	-0,44%	4.929,60	3.892,46
ESTX 50 PR	3.288,62	-0,16%	-0,06%	3.334,44	2.672,73
XTRA DAX	11.595,19	-0,04%	0,99%	11.692,27	8.699,29
S&P 500	2.268,70	-0,13%	1,34%	2.282,10	1.810,10
IBEX 35	9.369,80	-0,17%	0,19%	9.552,10	7.579,80
NIKKEI 225	19.072,25	0,94%	-0,22%	19.615,40	14.864,01

