

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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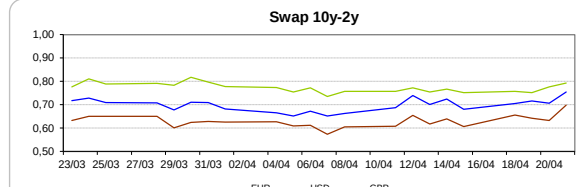
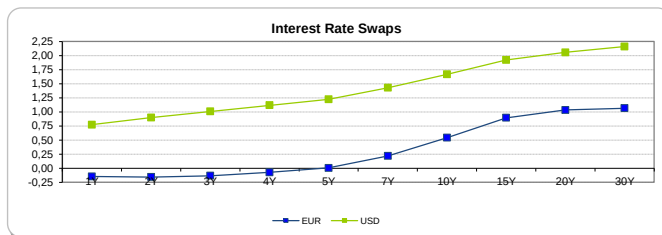
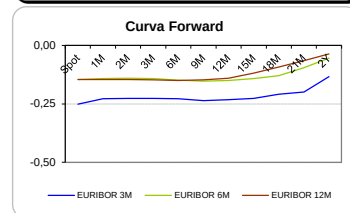
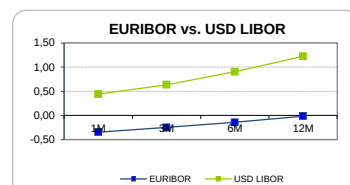
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3420	0	-2	1M	0,4413	0	1	0,5090	-0,7758
3M	-0,2490	0	-1	3M	0,6351	0	1	0,5881	-0,7244
6M	-0,1430	0	-1	6M	0,9042	0	1	0,7439	-0,6554
12M	-0,0110	0	-1	12M	1,2248	0	1	1,0159	-0,5326

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,1455	0	0	-0,1407	0,1742
2Y	-0,1560	0	0	-0,0881	0,3001
3Y	-0,1320	-1	-1	-0,0005	0,4334
4Y	-0,0740	-1	-2	0,1058	0,5729
5Y	0,0050	-2	-3	0,2239	0,7073
7Y	0,2180	-2	-3	0,4775	0,9319
10Y	0,5420	-2	-3	0,7938	1,1524
15Y	0,8960	-2	-2	1,0809	1,3091
20Y	1,0330	-2	-2	1,1854	1,3406
30Y	1,0670	-2	-1	1,1959	1,2925

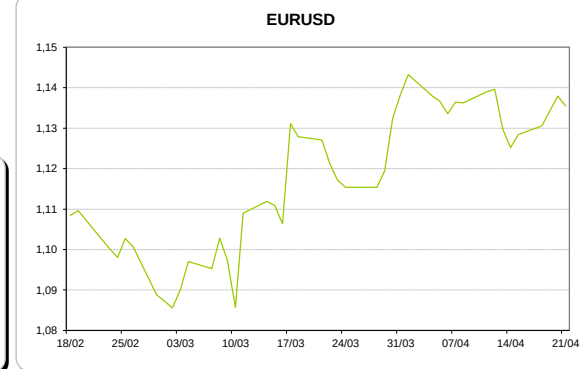
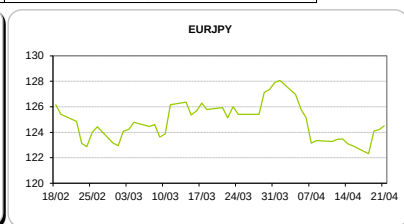
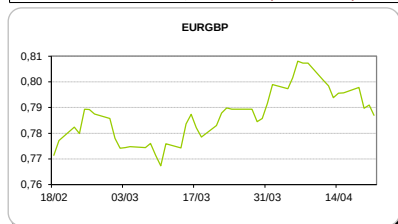
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7730	2	-1	1,1059	1,5315	1,9535
2Y	0,8990	4	-2	1,2296	1,6410	2,0350
3Y	1,0090	4	-3	1,3145	1,7440	2,0920
4Y	1,1180	5	-5	1,4195	1,8350	2,1520
5Y	1,2240	5	-5	1,5225	1,9110	2,2260
7Y	1,4280	5	-5	1,7010	2,0370	2,2930
10Y	1,6660	4	-4	1,8990	2,1785	2,3750
15Y	1,9230	4	-2	2,1080	2,3060	2,4415
20Y	2,0560	4	-1	2,2110	2,3590	2,4495
30Y	2,1600	4	0	2,3043	2,3795	2,4510

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,15	-0,65	2,92	OT 2Y	0,668	-0,01	2,20
JETFUEL	417,25	3,25	8,00	OT 5Y	2,003	-0,02	16,50
DIESEL	393,75	6,00	15,50	OT 10Y	3,194	0,05	27,10
COBRE	4,972,50	45,00	-61,00	BUND 10Y	-0,182	9,03	0,70
ZINCO	1,932,00	2,50	90,50	SCHATZ 2Y	0,096	1,84	-0,50
OURO	1,251,66	7,38	7,97	T-NOTE 10Y	2,617	1,53	-7,90
TRIGO	507,00	-5,25	33,50	T-NOTE 2Y	1,322	0,38	-9,80
LICENÇA C02	5,72	0,17	0,84	GILT 10Y	1,838	11,04	10,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1355	-0,21%	0,75%	1,1387	1,1424	1,1511
EUR/GBP	0,78693	0,52%	-0,50%	0,7889	0,7910	0,7956
EUR/JPY	124,5	-0,24%	1,16%	124,50	124,50	124,50
EUR/CHF	1,0987	-0,04%	-0,77%	1,0974	1,0959	1,0928
EUR/BRL	3,9881	0,66%	2,02%	4,1101	4,2339	4,4434
EUR/PLN	4,3105	-0,97%	-1,19%	4,3290	4,3473	4,3798



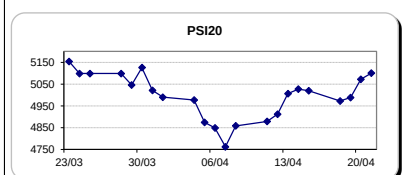
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1355	0,7869	124,50	1,0987	9,1776	7,4412	1,4362	1,45629	3,9881	9,2367
USD	0,8860	-	0,6975	109,46	0,9729	8,1091	6,5932	1,2700	1,2867	3,5435	8,1729

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,356	-1,67	-29,64
BANCO BPI	1,075	-1,83	-1,47
BCP	0,039	3,17	-20,20
MONTEPIO	0,576	-0,52	-12,06
CORT. AMORIM	6,700	-1,59	12,64
CTT	8,076	0,25	-8,79
EDP	3,038	-0,82	-8,52
EDP R	6,864	1,69	-5,32
GALP	12,110	1,42	12,97
J MARTINS	14,745	-1,17	22,93
MOTA ENGL	1,864	-2,20	-3,17
NOS	6,150	0,33	-15,13
PHAROL	0,142	2,90	-47,60
PORTUCEL	3,151	-1,19	-12,37
REN	2,727	0,00	-1,98
SEMAPA	11,420	-1,04	-10,04
SONAE CAP.	0,700	0,29	37,25
SONAE SGPS	0,987	-1,00	-5,82

Maiores ganhos/perdas	
Título	Variação %
BCP	3,17
PHAROL	2,90
EDP R	1,69
GALP	1,42
NOS	0,33
PORTUCEL	-1,19
CORT. AMORIM	-1,59
ALTRI	-1,67
BANCO BPI	-1,83
MOTA ENGL	-2,20



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.100,12	0,56%	-4,01%	6.243,19	4.455,16
CAC40	4.590,32	-0,03%	-1,01%	5.283,71	3.892,46
ESTX 50 PR	3.151,69	0,29%	-3,54%	3.782,29	2.672,73
XTRA DAX	10.435,73	0,14%	-2,86%	12.079,03	8.699,29
S&P 500	2.099,35	-0,15%	2,71%	2.134,72	1.810,10
IBEX 35	9.210,50	0,69%	-3,50%	11.684,60	7.746,30
NIKKEI 225	17.363,62	2,70%	-8,77%	20.952,71	14.865,77

