

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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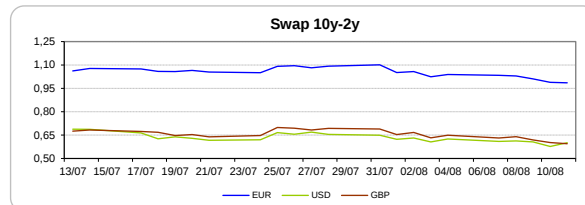
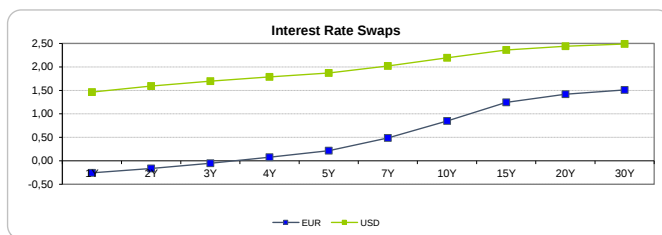
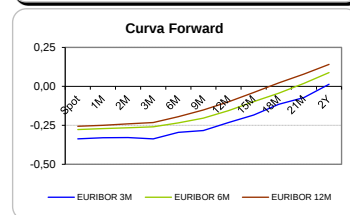
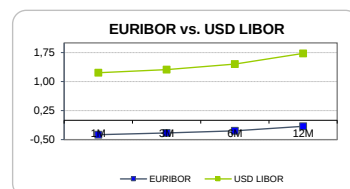
RENTA FIXA

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	1,2289	0	1	0,2473	-0,7834
3M	-0,3290	0	0	3M	1,3091	0	1	0,2821	-0,7262
6M	-0,2710	0	0	6M	1,4528	0	-1	0,4109	-0,6534
12M	-0,1560	0	0	12M	1,7284	0	-2	0,6043	-0,5052

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2560	0	-2	-0,0996	0,4402	1,0013
2Y	-0,1650	0	-4	0,0200	0,5863	1,1302
3Y	-0,0520	0	-7	0,1595	0,7238	1,2546
4Y	0,0780	0	-9	0,3012	0,8569	1,3678
5Y	0,2150	0	-10	0,4392	0,9841	1,4620
7Y	0,4860	0	-12	0,7005	1,2082	1,6217
10Y	0,8490	-1	-13	1,0320	1,4383	1,7619
15Y	1,2440	-1	-13	1,3496	1,6210	1,8316
20Y	1,4180	-1	-13	1,4815	1,6751	1,8170
30Y	1,5100	-1	-12	1,5370	1,6636	1,7480

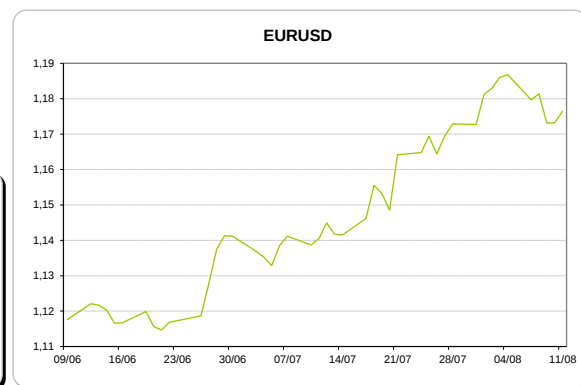
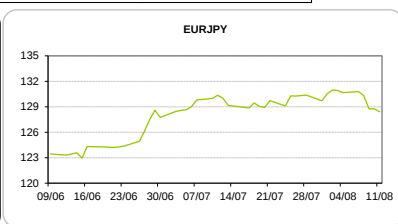
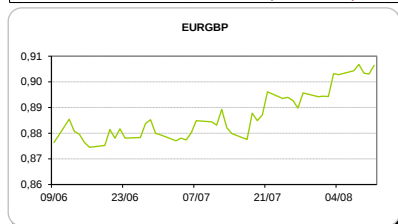
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4640	-1	-1	1,6676	2,0205	2,3215
2Y	1,5930	-3	-6	1,7355	2,0800	2,3889
3Y	1,6980	-3	-10	1,8446	2,1735	2,4055
4Y	1,7870	-3	-13	1,9258	2,2421	2,4832
5Y	1,8690	-4	-15	2,0023	2,3001	2,5212
7Y	2,0200	-4	-16	2,1367	2,3939	2,5828
10Y	2,1920	-5	-16	2,2847	2,4887	2,6300
15Y	2,3620	-5	-15	2,4206	2,5370	2,6245
20Y	2,4420	-5	-14	2,4824	2,5894	2,6215
30Y	2,4880	-5	-13	2,5094	2,5495	2,6182

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,79	-0,11	3,98	OT 2Y	0,069	0,03	-1,80
JETFUEL	480,75	2,50	42,25	OT 5Y	1,172	0,00	-17,70
DIESEL	494,50	4,50	54,00	OT 10Y	2,858	-0,01	-24,70
COBRE	6,402,00	-32,00	599,00	BUND 10Y	-0,336	-3,13	-23,00
ZINCO	2,926,50	4,25	148,25	SCHATZ 2Y	-0,085	-2,29	-11,30
OURO	1,287,06	0,72	69,26	T-NOTE 10Y	2,896	-2,20	-12,80
TRIGO	463,25	-5,50	-113,25	T-NOTE 2Y	1,767	-3,80	-7,60
LICENÇA C02	5,39	0,02	0,06	GILT 10Y	1,053	-1,65	-21,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1765	0,28%	3,16%	1,1823	1,1886	1,2012
EUR/GBP	0,90645	-0,38%	-2,57%	0,9081	0,9100	0,9142
EUR/JPY	128,41	0,27%	1,52%	128,41	128,41	128,41
EUR/CHF	1,1357	-0,23%	-2,70%	1,1346	1,1332	1,1310
EUR/BRL	3,7331	0,16%	-0,05%	3,8091	3,8787	4,0176
EUR/PLN	4,2919	-0,29%	-1,23%	4,3135	4,3359	4,3812



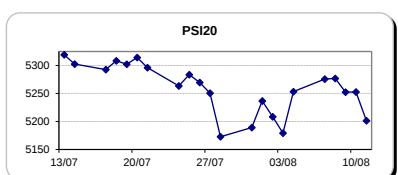
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1765	0,9065	128,41	1,1357	9,6103	7,4366	1,4972	1,49822	3,7331	9,3772
USD	0,8481	-	0,7705	109,16	0,9628	8,1482	6,3073	1,2686	1,2700	3,1681	7,9576

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,788	-1,20	-1,97
BANCO BPI	1,081	-0,64	-4,42
BCP	0,2320	-1,49	25,77
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	11,060	-0,63	30,12
CTT	5,341	0,00	-17,13
EDP	3,113	-1,61	7,57
EDP R	6,807	-0,16	12,77
GALP	13,915	-2,08	-1,94
J MARTINS	16,895	-0,21	14,62
MOTA ENGL	2,380	-2,42	47,83
NOS	5,525	0,02	-2,00
PHAROL	0,302	-7,08	45,89
NAVIGATOR	3,636	-0,76	14,75
REN	2,812	-0,28	4,23
SEMAPA	16,150	-1,58	20,52
SONAE CAP.	0,791	-1,25	5,75
SONAE SGPS	0,972	-0,51	11,21

Maiores ganhos/perdas	
Título	Variação %
NOS	0,02
SEMAPA	-1,58
EDP	-1,61
GALP	-2,08
MOTA ENGL	-2,42
PHAROL	-7,08



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.201,59	-0,97%	11,16%	5.359,19	4.356,54
CAC40	5.060,92	-1,06%	4,08%	5.442,10	4.310,88
ESTX 50 PR	3.402,70	-0,90%	3,41%	3.666,80	2.922,82
XTRA DAX	12.011,45	-0,02%	4,62%	12.951,54	10.174,92
S&P 500	2.441,91	0,15%	9,06%	2.490,87	2.083,79
IBEX 35	10.266,50	-1,76%	9,78%	11.184,40	8.393,50
NIKKEI 225	19.729,74	-0,05%	3,22%	20.318,11	16.111,81

