

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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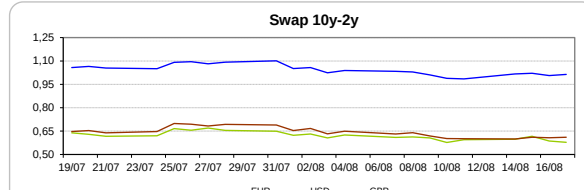
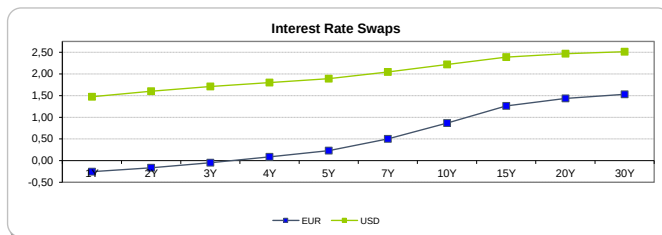
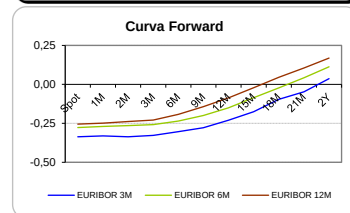
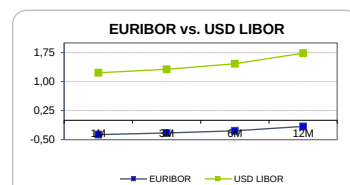
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2283	0	0	0,2514	-0,7838
3M	-0,3290	0	0	3M	1,3167	0	1	0,2796	-0,7254
6M	-0,2710	0	0	6M	1,4594	1	0	0,4053	-0,6506
12M	-0,1580	0	-1	12M	1,7362	1	0	0,5968	-0,5036

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2548	0	-1	-0,0890	0,4515	1,0330
2Y	-0,1650	1	-4	0,0390	0,6035	1,1640
3Y	-0,0480	1	-6	0,1775	0,7455	1,2880
4Y	0,0870	2	-7	0,3210	0,8810	1,4000
5Y	0,2290	2	-7	0,4615	1,0105	1,5040
7Y	0,5020	2	-8	0,7295	1,2370	1,6570
10Y	0,8670	2	-7	1,0655	1,4807	1,8005
15Y	1,2630	2	-7	1,3945	1,6721	1,8755
20Y	1,4360	2	-6	1,5285	1,7266	1,8635
30Y	1,5300	3	-6	1,5865	1,7165	1,8035

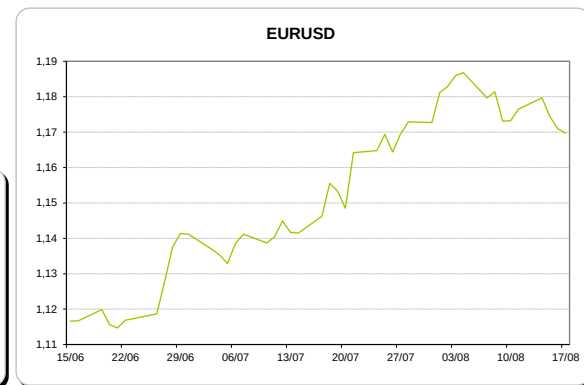
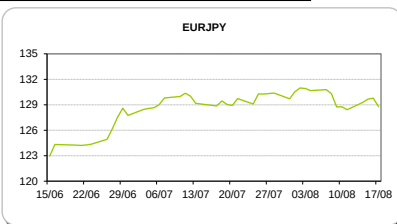
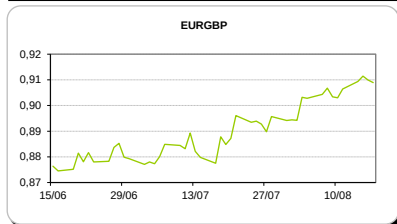
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4740	3	3	1,7129	2,0180	2,3040
2Y	1,6020	4	1	1,7795	2,0895	2,3640
3Y	1,7090	4	-1	1,8580	2,1590	2,4110
4Y	1,8020	5	-2	1,9320	2,2240	2,4545
5Y	1,8890	5	-3	2,0040	2,2800	2,5195
7Y	2,0440	5	-4	2,1300	2,3710	2,5510
10Y	2,2170	5	-5	2,2730	2,4660	2,6264
15Y	2,3880	5	-6	2,4070	2,5420	2,6260
20Y	2,4670	4	-6	2,4630	2,5863	2,6215
30Y	2,5130	4	-5	2,4860	2,5485	2,6130

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,80	0,53	2,12	OT 2Y	0,045	-0,01	-7,30
JETFUEL	467,00	2,75	17,50	OT 5Y	1,083	-0,04	-20,70
DIESEL	477,50	-0,90	22,75	OT 10Y	2,770	-0,06	-29,50
COBRE	6,526,50	153,00	606,00	BUND 10Y	-0,297	-1,90	-17,80
ZINCO	3,118,50	163,00	334,00	SCHATZ 2Y	-0,071	0,46	-8,70
OURO	1,285,91	2,63	51,87	T-NOTE 10Y	2,918	-0,47	-4,60
TRIGO	440,25	-6,75	-90,00	T-NOTE 2Y	1,798	0,00	-3,80
LICENÇA C02	5,80	0,00	0,36	GILT 10Y	1,077	-1,66	-13,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1697	-0,11%	2,05%	1,1755	1,1818	1,1944
EUR/GBP	0,90895	0,11%	-3,45%	0,9107	0,9126	0,9168
EUR/JPY	128,81	0,76%	0,04%	128,81	128,81	128,81
EUR/CHF	1,1306	0,51%	-2,25%	1,1295	1,1282	1,1261
EUR/BRL	3,7114	-0,02%	-1,59%	3,7854	3,8542	3,9922
EUR/PLN	4,2739	-0,15%	-1,67%	4,2949	4,3176	4,3625



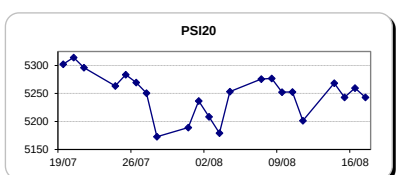
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1697	0,9090	128,81	1,1306	9,5265	7,4357	1,4856	1,48264	3,7114	9,3337
USD	0,8516	-	0,7757	109,87	0,9640	8,1169	6,3321	1,2650	1,2629	3,1627	7,9383

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,770	-0,42	-2,43
BANCO BPI	1,072	0,09	-5,22
BCP	0,2349	-1,18	27,35
MONTEPIO	0,999	-0,10	137,29
CORT. AMORIM	11,280	1,03	32,71
CTT	5,311	-1,37	-17,60
EDP	3,214	1,26	11,06
EDP R	6,853	-0,16	13,54
GALP	13,935	-0,11	-1,80
J MARTINS	16,750	-0,89	13,64
MOTA ENGL	2,430	-0,90	50,93
NOS	5,500	-0,92	-2,45
PHAROL	0,321	-3,02	55,07
NAVIGATOR	3,707	0,35	16,99
REN	2,849	0,21	5,60
SEMAPA	16,100	1,19	20,15
SONAE CAP.	0,782	-2,86	4,55
SONAE SGPS	0,977	-0,31	11,78

Maiores ganhos/perdas	
Título	Variação %
EDP	1,26
SEMAPA	1,19
CORT. AMORIM	1,03
NAVIGATOR	0,35
REN	0,21
NOS	-0,92
BCP	-1,18
CTT	-1,37
SONAE CAP.	-2,86
PHAROL	-3,02



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.243,07	-0,32%	12,05%	5.359,19	4.356,54
CAC40	5.146,85	-0,57%	5,85%	5.442,10	4.310,88
ESTX 50 PR	3.462,46	-0,63%	5,23%	3.666,80	2.922,82
XTRA DAX	12.203,46	-0,49%	6,29%	12.951,54	10.174,92
S&P 500	2.454,75	-0,54%	9,64%	2.490,87	2.083,79
IBEX 35	10.451,60	-0,88%	11,76%	11.184,40	8.393,50
NIKKEI 225	19.702,63	-0,14%	3,08%	20.318,11	16.111,81

