

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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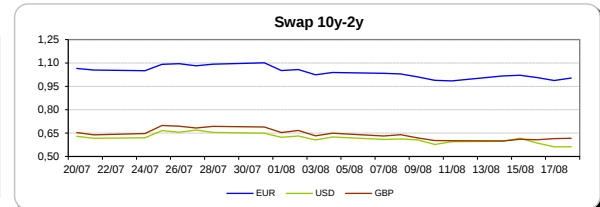
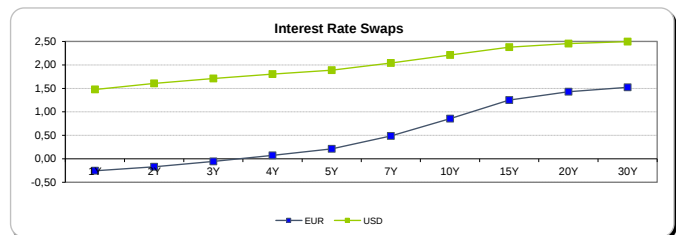
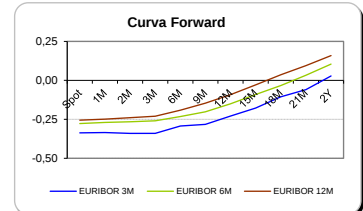
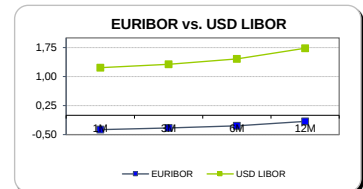
RENTA FIXA

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	1,2306	0	0	0,2526	-0,7838
3M	-0,3290	0	0	3M	1,3164	0	1	0,2809	-0,7254
6M	-0,2710	0	0	6M	1,4572	0	0	0,4051	-0,6506
12M	-0,1580	0	-1	12M	1,7329	0	0	0,5949	-0,5036

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2552	0	-1	-0,0911	0,4505	1,0140
2Y	-0,1690	0	-4	0,0349	0,6005	1,1445
3Y	-0,0550	-1	-7	0,1725	0,7332	1,2680
4Y	0,0740	-1	-9	0,3161	0,8705	1,3820
5Y	0,2130	-2	-10	0,4545	0,9980	1,4853
7Y	0,4860	-2	-10	0,7185	1,2230	1,6399
10Y	0,8540	-1	-10	1,0525	1,4629	1,7810
15Y	1,2530	-1	-9	1,3768	1,6525	1,8540
20Y	1,4280	-1	-8	1,5096	1,7055	1,8415
30Y	1,5230	-1	-7	1,5674	1,6965	1,7825

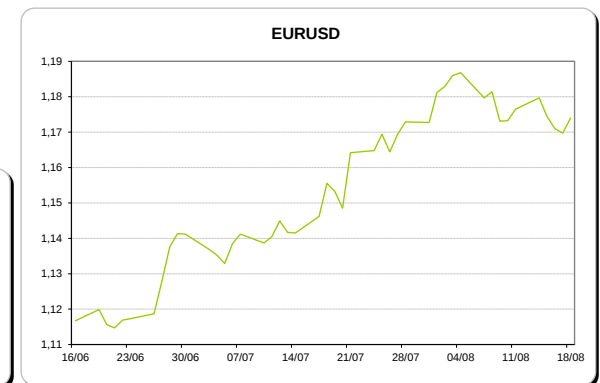
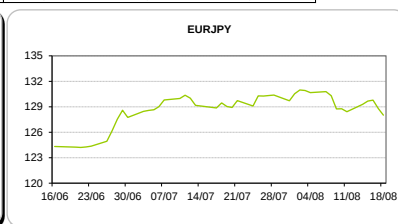
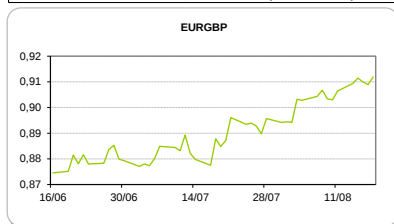
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4760	0	3	1,6790	1,9895	2,2725
2Y	1,6050	0	1	1,7360	2,0610	2,3310
3Y	1,7090	0	-1	1,8335	2,1305	2,3790
4Y	1,8030	0	-2	1,9065	2,1935	2,4205
5Y	1,8890	0	-3	1,9770	2,2485	2,4819
7Y	2,0410	0	-5	2,1010	2,3385	2,5155
10Y	2,2120	-1	-6	2,2430	2,4320	2,5610
15Y	2,3770	-1	-7	2,3745	2,5080	2,5665
20Y	2,4540	-1	-7	2,4305	2,5265	2,5845
30Y	2,4960	-2	-7	2,4515	2,4920	2,5410

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,46	0,43	2,38	OT 2Y	0,076	0,03	-7,40
JETFUEL	461,50	-5,50	10,25	OT 5Y	1,083	0,00	-22,00
DIESEL	471,75	-5,75	16,25	OT 10Y	2,773	0,00	-29,40
COBRE	6,472,50	-42,00	494,00	BUND 10Y	-0,309	-1,68	-16,70
ZINCO	3,062,50	-56,00	250,00	SCHATZ 2Y	-0,073	-0,46	-8,20
OURO	1,290,01	1,95	45,95	T-NOTE 10Y	2,901	-0,16	-6,90
TRIGO	441,25	0,50	-85,50	T-NOTE 2Y	1,790	0,38	-5,00
LICENÇA C02	5,82	0,01	0,36	GILT 10Y	1,071	-1,10	-11,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,174	0,37%	1,60%	1,1798	1,1860	1,1986
EUR/GBP	0,91188	-0,32%	-2,64%	0,9136	0,9155	0,9196
EUR/JPY	128,02	0,62%	1,12%	128,02	128,02	128,02
EUR/CHF	1,1334	-0,37%	-2,62%	1,1323	1,1310	1,1289
EUR/BRL	3,7115	0,32%	-1,71%	3,7848	3,8537	3,9931
EUR/PLN	4,2755	-0,05%	-1,70%	4,2965	4,3191	4,3645



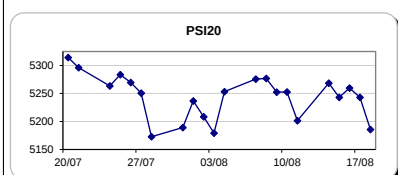
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1740	0,9119	128,02	1,1334	9,5314	7,4365	1,4768	1,48341	3,7115	9,3017
USD	0,8512	-	0,7778	108,8	0,9618	8,1204	6,3299	1,2600	1,2638	3,1671	7,9352

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,724	-1,22	-3,62
BANCO BPI	1,088	1,49	-3,80
BCP	0,2300	-2,09	24,69
MONTEPIO	0,993	-0,60	135,87
CORT. AMORIM	11,155	-1,11	31,24
CTT	5,255	-1,05	-18,46
EDP	3,202	-0,37	10,64
EDP R	6,860	0,10	13,65
GALP	13,860	-0,54	-2,33
J MARTINS	16,400	-2,09	11,26
MOTA ENGIL	2,408	-0,91	49,57
NOS	5,420	-1,45	-3,87
PHAROL	0,324	0,93	56,52
NAVIGATOR	3,650	-1,54	15,19
REN	2,822	-0,95	4,60
SEMAPA	15,945	-0,96	18,99
SONAE CAP.	0,788	0,77	5,35
SONAE SGPS	0,970	-0,72	10,98
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	1,49
PHAROL	0,93
SONAE CAP.	0,77
EDP R	0,10
ALTRI	-1,22
NOS	-1,45
NAVIGATOR	-1,54
BCP	-2,09
J MARTINS	-2,09



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.185,68	-1,09%	10,82%	5.359,19	4.356,54
CAC40	5.117,04	-0,58%	5,24%	5.442,10	4.310,88
ESTX 50 PR	3.446,03	-0,46%	4,73%	3.666,80	2.922,82
XTRA DAX	12.165,19	-0,31%	5,96%	12.951,54	10.174,92
S&P 500	2.430,51	0,02%	8,56%	2.490,87	2.083,79
IBEX 35	10.389,40	-0,52%	11,09%	11.184,40	8.393,50
NIKKEI 225	19.470,41	-1,18%	1,86%	20.318,11	16.111,81

