

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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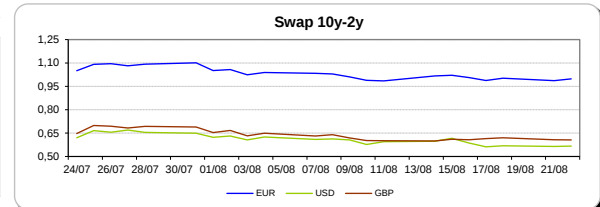
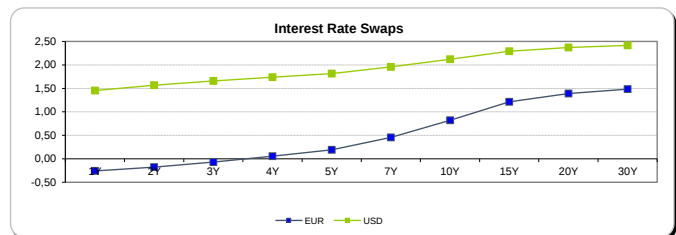
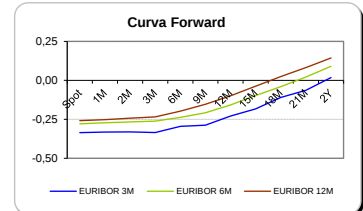
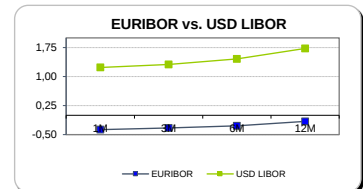
RENTA FIXA

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	1,2356	0	0	0,2513	-0,7838
3M	-0,3280	0	0	3M	1,3144	0	0	0,2815	-0,7258
6M	-0,2730	0	0	6M	1,4564	0	0	0,4051	-0,6510
12M	-0,1580	0	-1	12M	1,7273	0	-1	0,5939	-0,5040

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2584	0	-1	-0,0988	0,4295	1,0000
2Y	-0,1760	0	-2	0,0214	0,5782	1,1320
3Y	-0,0680	0	-4	0,1575	0,7180	1,2580
4Y	0,0570	0	-6	0,2985	0,8540	1,3730
5Y	0,1910	0	-7	0,4376	0,9830	1,4733
7Y	0,4570	0	-8	0,7047	1,2100	1,6410
10Y	0,8190	0	-8	1,0419	1,4549	1,7770
15Y	1,2150	0	-9	1,3714	1,6484	1,8540
20Y	1,3890	0	-9	1,5061	1,7037	1,8430
30Y	1,4840	0	-9	1,5660	1,6951	1,7838

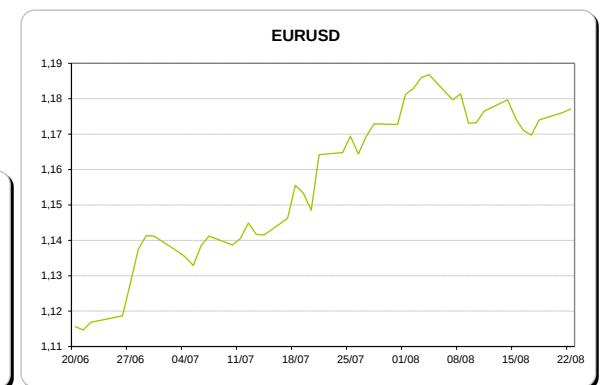
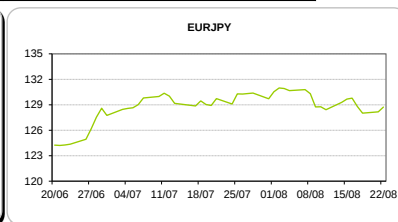
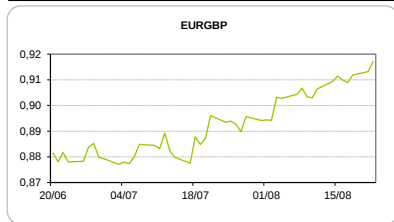
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4540	-1	2	1,6950	2,0167	2,3058
2Y	1,5670	-2	-1	1,7660	2,0914	2,3647
3Y	1,6570	-3	-4	1,8567	2,1613	2,3695
4Y	1,7380	-4	-6	1,9321	2,2253	2,4531
5Y	1,8150	-4	-7	2,0037	2,2801	2,4890
7Y	1,9560	-5	-8	2,1294	2,3687	2,5454
10Y	2,1210	-5	-9	2,2695	2,4566	2,5590
15Y	2,2900	-6	-9	2,3938	2,5135	2,5745
20Y	2,3700	-6	-9	2,4510	2,5240	2,5740
30Y	2,4150	-6	-9	2,4729	2,5100	2,5724

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,83	0,17	3,52	OT 2Y	0,055	0,00	-5,00
JETFUEL	471,25	5,25	21,50	OT 5Y	1,115	0,04	-9,30
DIESEL	478,25	-0,50	17,50	OT 10Y	2,777	0,03	-13,10
COBRE	6.574,00	100,00	582,00	BUND 10Y	-0,328	0,07	-14,30
ZINCO	3.127,00	0,50	375,25	SCHATZ 2Y	-0,092	-0,46	-9,90
OURO	1.287,55	-4,33	32,50	T-NOTE 10Y	2,907	1,73	-3,60
TRIGO	432,25	-4,75	-90,25	T-NOTE 2Y	1,790	1,52	-3,40
LICENÇA C02	5,76	0,01	0,67	GILT 10Y	1,072	2,20	-9,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1771	0,09%	1,06%	1,1828	1,1892	1,2017
EUR/GBP	0,91713	-0,43%	-2,58%	0,9188	0,9208	0,9249
EUR/JPY	128,73	-0,44%	0,28%	128,73	128,73	128,73
EUR/CHF	1,1369	-0,05%	-3,11%	1,1358	1,1344	1,1323
EUR/BRL	3,7086	0,84%	-1,19%	3,7802	3,8469	3,9825
EUR/PLN	4,2757	0,09%	-0,29%	4,2964	4,3194	4,3644



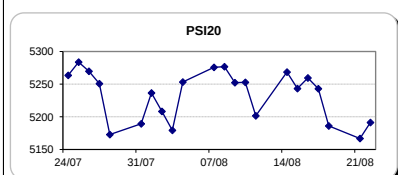
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1771	0,9171	128,73	1,1369	9,5342	7,4381	1,4774	1,48612	3,7086	9,3089
USD	0,8501	-	0,7792	109,425	0,9679	8,1042	6,3227	1,2540	1,2620	3,1504	7,9073

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,780	1,37	-2,17
BANCO BPI	1,070	0,00	-5,39
BCP	0,2270	-0,66	23,06
MONTEPIO	0,997	0,50	136,82
CORT. AMORIM	11,300	0,80	32,94
CTT	5,250	0,40	-18,54
EDP	3,220	1,10	11,26
EDP R	6,866	0,26	13,75
GALP	13,875	0,04	-2,22
J MARTINS	16,725	1,64	13,47
MOTA ENGIL	2,404	0,59	49,32
NOS	5,407	0,30	-4,10
PHAROL	0,322	0,00	55,56
NAVIGATOR	3,678	0,57	16,07
REN	2,804	0,32	3,93
SEMAPA	15,820	0,19	18,06
SONAE CAP.	0,783	0,26	4,68
SONAE SGPS	0,963	0,84	10,18
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	1,64
ALTRI	1,37
EDP	1,10
SONAE SGPS	0,84
CORT. AMORII	0,80
BCP	-0,66



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.191,24	0,47%	10,94%	5.359,19	4.356,54
CAC40	5.131,86	0,87%	5,54%	5.442,10	4.310,88
ESTX 50 PR	3.455,76	0,94%	5,02%	3.666,80	2.922,82
XTRA DAX	12.229,34	1,35%	6,52%	12.951,54	10.174,92
S&P 500	2.446,99	0,77%	9,30%	2.490,87	2.083,79
IBEX 35	10.412,90	0,51%	11,34%	11.184,40	8.407,60
NIKKEI 225	19.383,84	-0,05%	1,41%	20.318,11	16.111,81

