

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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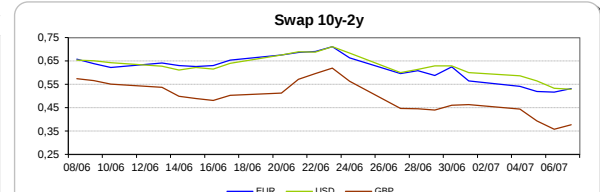
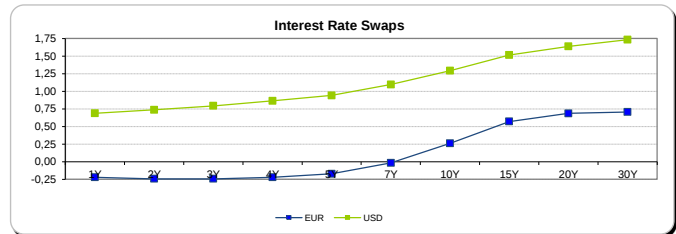
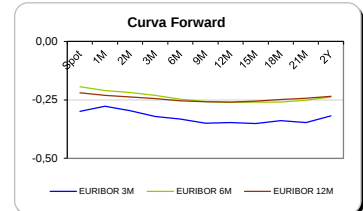
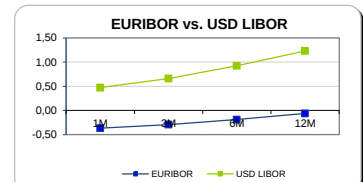
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3660	0	-1	1M	0,4726	0	3	0,4810	-0,8186
3M	-0,2930	0	-3	3M	0,6611	0	0	0,5200	-0,7822
6M	-0,1890	0	-3	6M	0,9242	0	-3	0,6109	-0,7066
12M	-0,0630	0	-5	12M	1,2305	0	-6	0,8399	-0,5950

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2200	0	-6	-0,2625	-0,1465	0,2739
2Y	-0,2420	0	-8	-0,2473	-0,0583	0,4071
3Y	-0,2420	-1	-10	-0,2134	0,0518	0,5345
4Y	-0,2210	-1	-13	-0,1525	0,1732	0,6476
5Y	-0,1730	-2	-16	-0,0677	0,2956	0,7357
7Y	-0,0170	-3	-19	0,1402	0,5096	0,8827
10Y	0,2620	-3	-23	0,4250	0,7185	1,0002
15Y	0,5710	-4	-27	0,6833	0,8650	1,0367
20Y	0,6860	-4	-29	0,7753	0,8943	0,9988
30Y	0,7070	-5	-31	0,7812	0,8543	0,9154

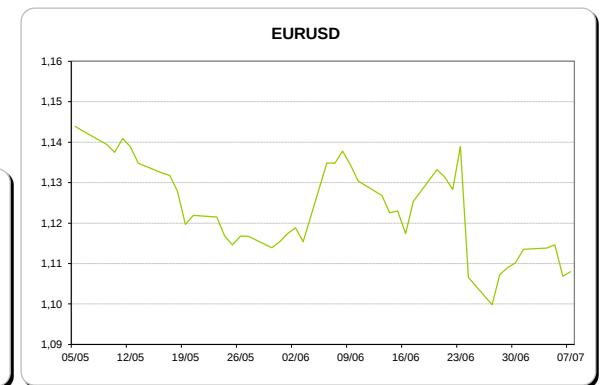
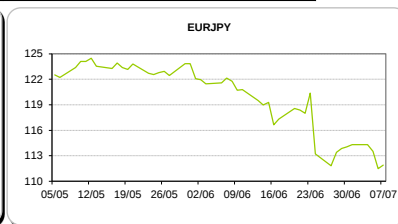
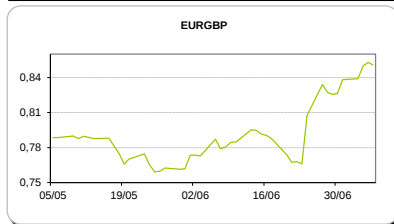
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6870	0	-13	0,8123	1,0655	1,3950
2Y	0,7360	-2	-20	0,8738	1,1430	1,4670
3Y	0,7940	-4	-24	0,9422	1,2260	1,5140
4Y	0,8640	-5	-26	1,0135	1,3030	1,5770
5Y	0,9400	-6	-27	1,0800	1,3700	1,6495
7Y	1,0960	-7	-28	1,2230	1,4840	1,7110
10Y	1,2930	-7	-30	1,3835	1,6327	1,7900
15Y	1,5160	-8	-31	1,5800	1,7340	1,8515
20Y	1,6390	-9	-32	1,6770	1,7940	1,8725
30Y	1,7340	-9	-33	1,7480	1,8175	1,9061

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,42	-1,38	-4,47	OT 2Y	0,697	0,04	19,00
JETFUEL	423,75	-0,50	-57,00	OT 5Y	1,866	0,04	-1,70
DIESEL	426,75	-2,25	-25,00	OT 10Y	3,076	0,03	-4,30
COBRE	4.768,50	-67,00	62,00	BUND 10Y	-0,556	0,78	-22,80
ZINCO	2.100,25	-6,00	76,75	SCHATZ 2Y	-0,055	-0,23	-12,80
OURO	1.356,23	-7,53	112,33	T-NOTE 10Y	2,221	-0,44	-26,40
TRIGO	428,00	-0,50	-91,25	T-NOTE 2Y	1,120	1,12	-21,30
LICENÇA C02	4,58	-0,01	-1,54	GILT 10Y	0,866	0,27	-49,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,108	0,10%	-2,36%	1,1119	1,1162	1,1248
EUR/GBP	0,85085	0,25%	-8,47%	0,8529	0,8549	0,8591
EUR/JPY	111,9	-0,38%	9,17%	111,90	111,90	111,90
EUR/CHF	1,0822	0,00%	1,31%	1,0803	1,0785	1,0752
EUR/BRL	3,7003	-0,09%	5,64%	3,8207	3,9367	4,1473
EUR/PLN	4,4298	0,23%	-1,74%	4,4551	4,4769	4,5166



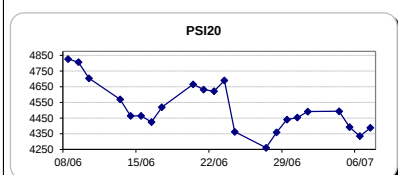
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1080	0,8509	111,90	1,0822	9,4893	7,4415	1,4368	1,47787	3,7003	9,4075
USD	0,9029	-	0,7732	100,8	0,9771	8,5727	6,7191	1,2925	1,3330	3,3405	8,4597

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	2,900	-0,24	-39,20
BANCO BPI	1,106	0,45	1,37
BCP	0,018	1,71	-63,58
MONTEPIO	0,500	0,00	-23,66
CORT. AMORIM	7,270	0,51	22,23
CTT	6,811	-0,79	-23,07
EDP	2,753	3,34	-17,10
EDP R	6,745	0,67	-6,97
GALP	12,100	1,64	12,87
J MARTINS	14,035	0,97	17,01
MOTA ENGIL	1,444	0,00	-24,99
NOS	5,353	2,04	-26,12
PHAROL	0,162	5,88	-25,02
NAVIGATOR	2,426	0,21	-30,50
REN	2,580	0,00	-7,26
SEMAPA	9,851	0,81	-22,40
SONAE CAP.	0,530	2,51	3,92
SONAE SGPS	0,644	0,00	-38,55
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	5,88
EDP	3,34
SONAE CAP.	2,51
NOS	2,04
BCP	1,71
ALTRI	-0,24
CTT	-0,79



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.387,89	1,21%	-17,41%	5.929,72	4.175,28
CAC40	4.117,85	0,80%	-11,20%	5.217,80	3.892,46
ESTX 50 PR	2.780,10	0,68%	-14,92%	3.714,26	2.672,73
XTRA DAX	9.418,78	0,49%	-12,33%	11.802,37	8.699,29
S&P 500	2.100,49	0,01%	2,74%	2.132,82	1.810,10
IBEX 35	8.008,20	1,03%	-16,09%	11.612,60	7.579,80
NIKKEI 225	15.276,24	-0,67%	-19,74%	20.946,93	14.864,01

