

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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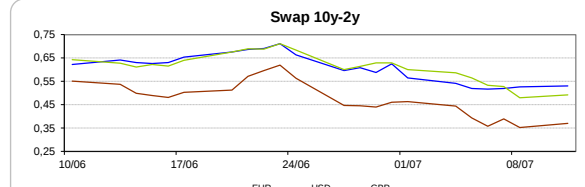
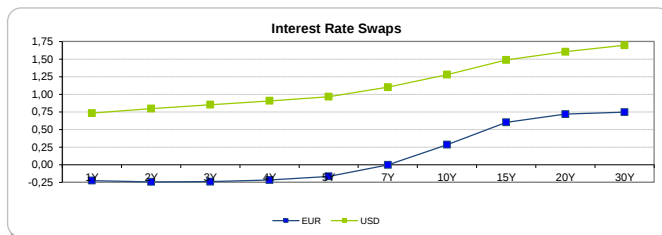
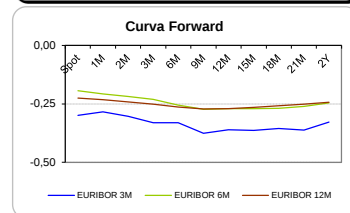
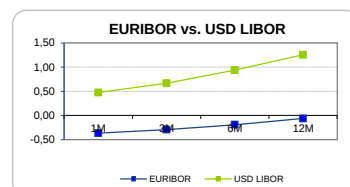
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3670	0	-1	1M	0,4758	0	3	0,4766	-0,8166
3M	-0,2920	0	-3	3M	0,6671	0	1	0,5150	-0,7762
6M	-0,1900	0	-3	6M	0,9374	0	-1	0,6084	-0,7046
12M	-0,0630	0	-5	12M	1,2530	1	-3	0,8458	-0,5870

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2248	0	-7	-0,2716	-0,1464	0,2701
2Y	-0,2430	-1	-8	-0,2564	-0,0529	0,4073
3Y	-0,2410	-1	-10	-0,2198	0,0553	0,5371
4Y	-0,2180	-1	-13	-0,1551	0,1780	0,6491
5Y	-0,1660	-1	-15	-0,0701	0,3002	0,7320
7Y	-0,0030	-1	-18	0,1405	0,5128	0,8802
10Y	0,2850	-1	-20	0,4244	0,7175	0,9939
15Y	0,6010	-1	-23	0,6778	0,8600	1,0287
20Y	0,7190	-1	-25	0,7688	0,8886	0,9917
30Y	0,7450	0	-26	0,7753	0,8504	0,9121

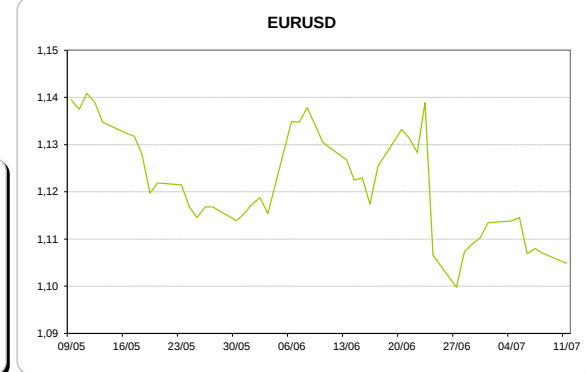
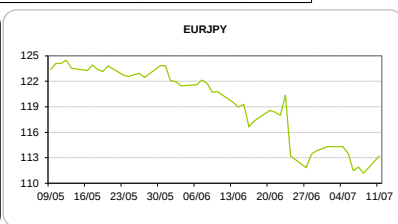
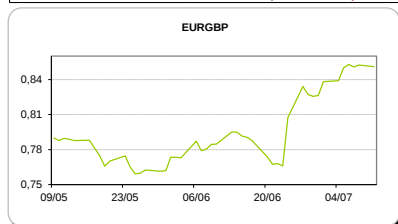
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7320	2	-7	0,8873	1,1085	1,4010
2Y	0,7970	3	-13	0,9100	1,1790	1,4660
3Y	0,8530	2	-17	0,9890	1,2520	1,4685
4Y	0,9080	1	-21	1,0530	1,3210	1,5710
5Y	0,9650	-1	-24	1,1220	1,3830	1,6360
7Y	1,1010	-2	-27	1,2500	1,4880	1,6970
10Y	1,2790	-3	-30	1,3645	1,6120	1,7750
15Y	1,4880	-4	-33	1,5840	1,7370	1,8065
20Y	1,6040	-4	-34	1,6765	1,7855	1,8255
30Y	1,6950	-4	-35	1,7465	1,7685	1,8765

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,68	-0,08	-4,33	OT 2Y	0,699	0,01	17,20
JETFUEL	416,25	-9,50	-76,50	OT 5Y	1,881	0,00	1,80
DIESEL	421,00	-9,00	-49,25	OT 10Y	3,103	0,02	3,60
COBRE	4,689,50	23,50	132,50	BUND 10Y	-0,550	1,85	-21,40
ZINCO	2,137,50	45,25	78,75	SCHATZ 2Y	-0,066	-0,23	-13,50
OURO	1,358,57	-7,81	84,65	T-NOTE 10Y	2,267	5,31	-20,40
TRIGO	430,00	-5,00	-76,50	T-NOTE 2Y	1,176	4,11	-13,50
LICENÇA C02	4,48	-0,07	-1,48	GILT 10Y	0,853	1,62	-48,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1049	-0,19%	-1,94%	1,1088	1,1131	1,1219
EUR/GBP	0,85097	0,17%	-6,56%	0,8530	0,8549	0,8590
EUR/JPY	113,23	-1,82%	5,55%	113,23	113,23	113,23
EUR/CHF	1,0860	0,05%	0,28%	1,0841	1,0823	1,0788
EUR/BRL	3,6498	-0,09%	7,78%	3,7676	3,8849	4,0925
EUR/PLN	4,4300	-0,37%	-0,37%	4,4555	4,4773	4,5168



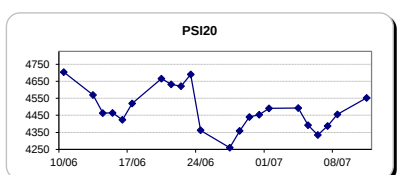
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1049	0,8510	113,23	1,0860	9,4827	7,4375	1,4476	1,46543	3,6498	9,3894
USD	0,9051	-	0,7701	102,61	0,9830	8,5818	6,7324	1,3105	1,3264	3,2999	8,4952

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,089	2,49	-35,24
BANCO BPI	1,119	0,54	2,57
BCP	0,021	6,09	-57,24
MONTEPIO	0,500	-0,79	-23,66
CORT. AMORIM	7,325	1,45	23,15
CTT	6,988	0,91	-21,08
EDP	2,858	3,51	-13,94
EDP R	6,885	2,49	-5,03
GALP	12,540	1,91	16,98
J MARTINS	14,285	0,60	19,09
MOTA ENGIL	1,517	2,50	-21,19
NOS	5,536	1,47	-23,60
PHAROL	0,152	-1,30	-29,65
NAVIGATOR	2,555	2,24	-26,81
REN	2,585	1,93	-7,08
SEMAPA	10,415	3,48	-17,96
SONAE CAP.	0,531	-0,38	4,12
SONAE SGPS	0,684	4,43	-34,73
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	6,09
SONAE SGPS	4,43
EDP	3,51
SEMAPA	3,48
MOTA ENGIL	2,50
SONAE CAP.	-0,38
MONTEPIO	-0,79
PHAROL	-1,30



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.552,46	2,17%	-14,32%	5.929,72	4.175,28
CAC40	4.264,53	1,76%	-8,03%	5.217,80	3.892,46
ESTX 50 PR	2.884,12	1,62%	-11,73%	3.714,26	2.672,73
XTRA DAX	9.830,08	2,08%	-8,50%	11.802,37	8.699,29
S&P 500	2.139,90	0,47%	4,70%	2.140,69	1.810,10
IBEX 35	8.301,50	1,41%	-13,02%	11.612,60	7.579,80
NIKKEI 225	15.708,82	3,98%	-17,47%	20.946,93	14.864,01

