

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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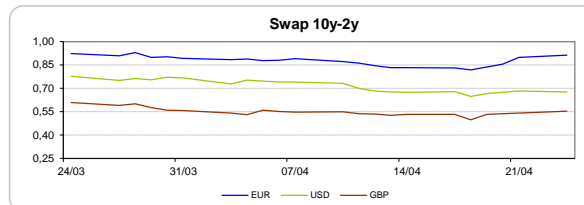
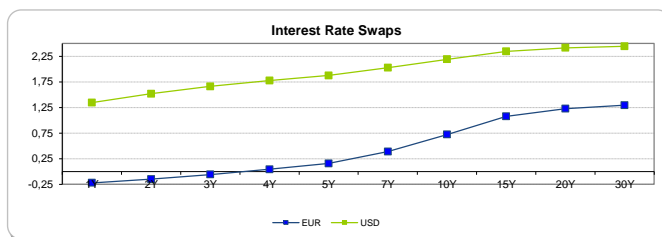
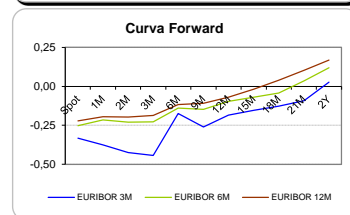
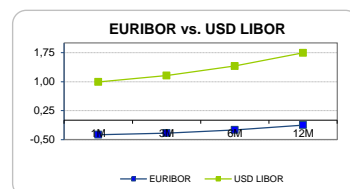
### RENTA FIXA

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	0,9906	0	1	0,2545	-0,7780
3M	-0,3290	0	0	3M	1,1562	0	0	0,3353	-0,7322
6M	-0,2470	0	-1	6M	1,4021	1	-3	0,4776	-0,6744
12M	-0,1210	0	-1	12M	1,7446	1	-7	0,6869	-0,5080

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2200	0	-2	-0,0421	0,4236	0,9485
2Y	-0,1490	0	-7	0,0683	0,5603	1,0672
3Y	-0,0580	1	-10	0,1859	0,6888	1,1839
4Y	0,0430	1	-12	0,3128	0,8124	1,2920
5Y	0,1560	1	-14	0,4382	0,9310	1,3743
7Y	0,3900	0	-16	0,6802	1,1432	1,5297
10Y	0,7230	1	-16	0,9886	1,3626	1,6649
15Y	1,0780	0	-17	1,2838	1,5300	1,7249
20Y	1,2260	1	-17	1,4038	1,5766	1,6970
30Y	1,2930	0	-18	1,4428	1,5552	1,6310

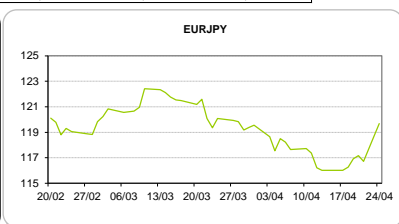
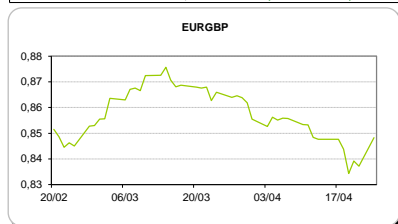
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3470	-1	-4	1,7430	2,2028	2,4535
2Y	1,5190	-1	-11	1,8695	2,2712	2,5005
3Y	1,6620	-1	-16	1,9848	2,3314	2,5040
4Y	1,7770	-1	-19	2,0709	2,3834	2,5684
5Y	1,8750	-1	-20	2,1445	2,4273	2,5960
7Y	2,0290	-1	-21	2,2618	2,4977	2,6150
10Y	2,1920	-1	-22	2,3860	2,5703	2,6775
15Y	2,3460	-2	-23	2,4945	2,6000	2,6580
20Y	2,4150	-2	-23	2,5388	2,6313	2,6410
30Y	2,4440	-2	-22	2,5180	2,5735	2,6306

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,66	-0,30	0,74	OT 2Y	0,391	-0,04	-27,80
JETFUEL	469,75	-9,00	8,50	OT 5Y	2,028	-0,13	-41,00
DIESEL	474,00	-9,75	10,25	OT 10Y	3,568	-0,18	-62,70
COBRE	5,637,50	0,00	-153,00	BUND 10Y	-0,108	9,62	-10,60
ZINCO	2,574,50	-49,00	-250,00	SCHATZ 2Y	-0,071	10,06	-0,20
OURO	1,274,23	-9,87	30,78	T-NOTE 10Y	3,003	3,48	-13,50
TRIGO	419,00	-2,00	-20,50	T-NOTE 2Y	1,741	4,93	-7,60
LICENÇA C02	4,66	0,09	-0,11	GILT 10Y	1,006	2,92	-18,60



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0848	1,40%	0,40%	1,0897	1,0950	1,1066
EUR/GBP	0,8483	-1,31%	2,09%	0,8500	0,8519	0,8559
EUR/JPY	119,67	-2,47%	0,35%	119,67	119,67	119,67
EUR/CHF	1,0816	-1,16%	-1,01%	1,0804	1,0791	1,0762
EUR/BRL	3,3976	-0,74%	-1,22%	3,4839	3,5613	3,7110
EUR/PLN	4,2386	0,59%	0,55%	4,2605	4,2830	4,3279



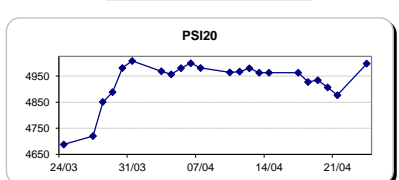
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0848	0,8483	119,67	1,0816	9,6209	7,4397	1,4669	1,43665	3,3976	9,2911
USD	0,9207	-	0,7825	109,895	0,9954	8,8530	6,8498	1,3492	1,3217	3,1290	8,5616

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,261	1,79	10,27
BANCO BPI	1,068	1,71	-5,57
BCP	0,1980	5,60	7,34
MONTEPIO	0,409	-1,68	-2,85
CORT. AMORIM	10,565	3,99	24,29
CTT	5,160	3,01	-19,94
EDP	3,114	2,27	7,60
EDP R	6,940	0,87	14,98
GALP	14,360	1,31	1,20
J MARTINS	16,520	2,61	12,08
MOTA ENGL	2,198	-0,99	36,52
NOS	5,249	4,06	-6,90
PHAROL	0,299	1,36	44,44
NAVIGATOR	3,769	2,22	15,44
REN	2,698	1,43	0,00
SEMAPA	14,445	0,66	7,80
SONAE CAP.	0,855	2,52	14,30
SONAE SGPS	0,920	1,88	5,26

Maiores ganhos/perdas	
Título	Variação %
BCP	5,60
NOS	4,06
CORT. AMORIM	3,99
CTT	3,01
J MARTINS	2,61
MOTA ENGL	-0,99
MONTEPIO	-1,68



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.997,54	2,48%	6,80%	5.125,03	4.175,28
CAC40	5.268,85	4,14%	8,36%	5.295,47	3.955,98
ESTX 50 PR	3.574,03	3,89%	8,62%	3.579,45	2.678,27
XTRA DAX	12.438,37	3,26%	8,37%	12.453,58	9.214,10
S&P 500	2.369,94	0,91%	5,86%	2.400,98	1.991,68
IBEX 35	10.761,60	3,73%	15,10%	10.769,80	7.579,80
NIKKEI 225	18.875,88	1,37%	-1,25%	19.668,01	14.864,01

