

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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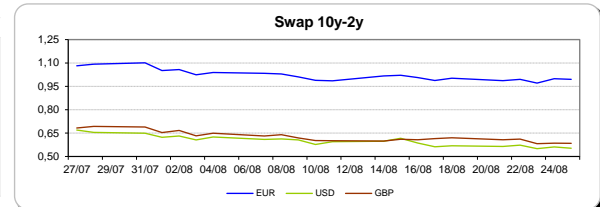
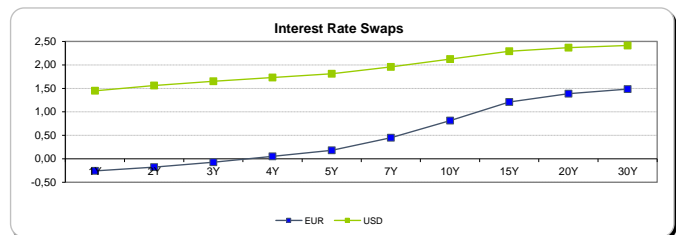
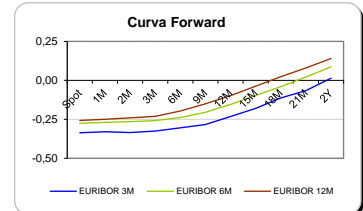
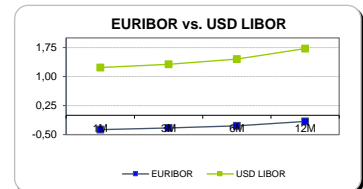
### RENTA FIXA

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	1,2339	0	0	0,2513	-0,7850
3M	-0,3290	0	0	3M	1,3172	0	0	0,2799	-0,7264
6M	-0,2720	0	0	6M	1,4539	0	0	0,4058	-0,6534
12M	-0,1590	0	-1	12M	1,7234	0	-1	0,5988	-0,5036

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2570	0	-1	-0,0979	0,4200	1,0020
2Y	-0,1770	-1	-2	0,0214	0,5685	1,1340
3Y	-0,0720	-1	-4	0,1540	0,7120	1,2662
4Y	0,0510	-1	-5	0,2940	0,8500	1,3750
5Y	0,1820	-2	-6	0,4345	0,9795	1,4757
7Y	0,4480	-2	-7	0,7023	1,2130	1,6469
10Y	0,8120	-2	-8	1,0429	1,4566	1,7830
15Y	1,2100	-2	-8	1,3695	1,6477	1,8600
20Y	1,3880	-2	-8	1,5085	1,7067	1,8490
30Y	1,4850	-2	-8	1,5699	1,7012	1,7919

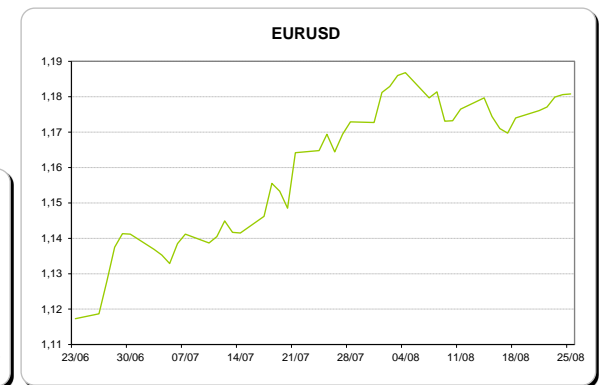
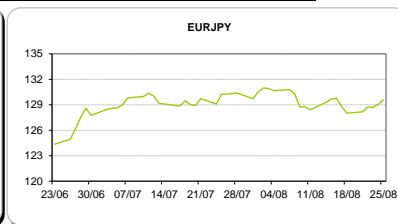
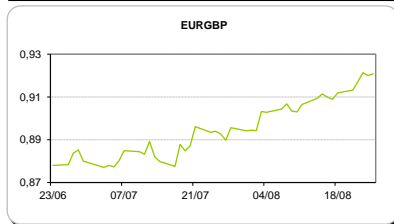
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4480	-1	-1	1,6776	1,9730	2,2505
2Y	1,5600	-2	-3	1,7380	2,0430	2,3075
3Y	1,6520	-2	-6	1,8190	2,1105	2,3440
4Y	1,7330	-2	-7	1,8910	2,1730	2,3935
5Y	1,8110	-3	-8	1,9600	2,2255	2,4551
7Y	1,9560	-2	-8	2,0815	2,3135	2,4875
10Y	2,1230	-2	-9	2,2205	2,4055	2,5325
15Y	2,2900	-2	-9	2,3490	2,4665	2,5480
20Y	2,3690	-2	-9	2,4045	2,4985	2,5445
30Y	2,4140	-2	-9	2,4280	2,4755	2,5230

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,31	0,27	1,95	OT 2Y	0,100	0,05	-1,60
JETFUEL	473,25	-2,00	23,75	OT 5Y	1,191	0,00	-3,60
DIESEL	489,25	2,50	31,25	OT 10Y	2,869	0,00	-10,50
COBRE	6.696,00	123,00	661,00	BUND 10Y	-0,348	0,29	-21,50
ZINCO	3.115,75	21,25	330,50	SCHATZ 2Y	-0,101	0,46	-8,50
OURO	1.289,26	2,97	39,21	T-NOTE 2Y	2,888	-1,73	-8,50
TRIGO	436,75	2,25	-62,25	T-NOTE 10Y	1,798	0,00	-2,30
LICENÇA C02	6,07	0,12	0,91	GILT 10Y	1,037	-0,55	-19,20



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1808	0,02%	0,97%	1,1866	1,1930	1,2058
EUR/GBP	0,92083	-0,09%	-2,92%	0,9225	0,9245	0,9288
EUR/JPY	129,59	-0,41%	0,53%	129,59	129,59	129,59
EUR/CHF	1,1371	0,18%	-2,45%	1,1359	1,1346	1,1324
EUR/BRL	3,7347	-0,53%	-1,04%	3,8035	3,8699	4,0079
EUR/PLN	4,2519	0,23%	0,30%	4,2719	4,2935	4,3387



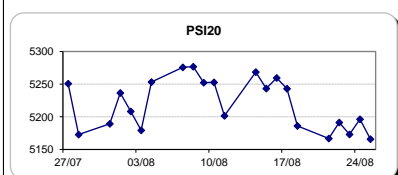
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1808	0,9208	129,59	1,1371	9,4953	7,4397	1,4841	1,49819	3,7347	9,2372
USD	0,8425	-	0,7765	109,285	0,9585	8,0000	6,2680	1,2496	1,2594	3,1435	7,7769

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,750	0,54	-2,95
BANCO BPI	1,070	0,00	-5,39
BCP	0,2258	-1,83	22,41
MONTEPIO	0,998	0,30	137,05
CORT. AMORIM	11,455	0,88	34,76
CTT	5,234	-0,19	-18,79
EDP	3,216	-0,92	11,13
EDP R	6,823	-0,45	13,04
GALP	13,755	-0,65	-3,07
J MARTINS	16,650	-0,60	12,96
MOTA ENGIL	2,392	1,79	48,57
NOS	5,357	-0,22	-4,98
PHAROL	0,320	-0,62	54,59
NAVIGATOR	3,646	-0,14	15,06
REN	2,798	-0,07	3,71
SEMAPA	15,460	-1,02	15,37
SONAE CAP.	0,758	-0,92	1,34
SONAE SGPS	0,970	0,73	10,98

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	1,79
CORT. AMORIM	0,88
SONAE SGPS	0,73
ALTRI	0,54
MONTEPIO	0,30
GALP	-0,65
SONAE CAP.	-0,92
EDP	-0,92
SEMAPA	-1,02
BCP	-1,83



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.165,92	-0,58%	10,40%	5.359,19	4.356,54
CAC40	5.104,33	-0,17%	4,98%	5.442,10	4.310,88
ESTX 50 PR	3.441,51	-0,09%	4,59%	3.666,80	2.922,82
XTRA DAX	12.178,98	-0,02%	6,08%	12.951,54	10.174,92
S&P 500	2.442,95	0,22%	9,18%	2.490,87	2.083,79
IBEX 35	10.358,20	0,01%	10,76%	11.184,40	8.512,40
NIKKEI 225	19.452,61	0,51%	1,77%	20.318,11	16.111,81

