

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

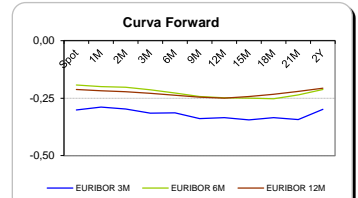
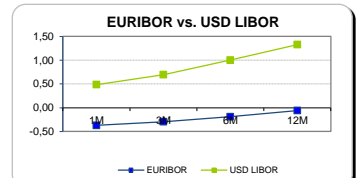
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### RENTA FIXA

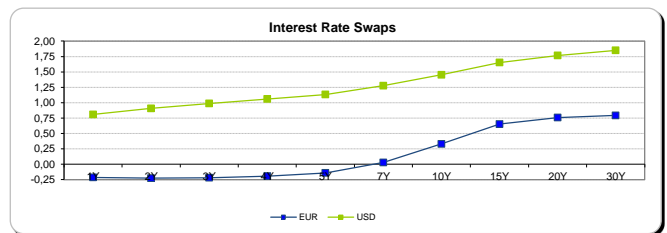
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-2	1M	0,4866	0	4	0,4885	-0,8046
3M	-0,2950	0	-3	3M	0,6956	1	5	0,5275	-0,7670
6M	-0,1890	0	-3	6M	1,0028	1	8	0,6238	-0,6830
12M	-0,0590	0	-3	12M	1,3264	2	9	0,8246	-0,5600

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2130	4	-4	-0,2528	-0,0977	0,3273
2Y	-0,2250	0	-4	-0,2288	0,0021	0,4672
3Y	-0,2190	0	-5	-0,1853	0,1105	0,5930
4Y	-0,1930	2	-9	-0,1136	0,2349	0,7101
5Y	-0,1400	2	-11	-0,0256	0,3553	0,7925
7Y	0,0290	2	-13	0,1877	0,5744	0,9505
10Y	0,3310	1	-13	0,4798	0,7850	1,0683
15Y	0,6520	2	-13	0,7433	0,9352	1,1110
20Y	0,7590	3	-17	0,8418	0,9695	1,0785
30Y	0,7920	3	-16	0,8553	0,9293	0,9874

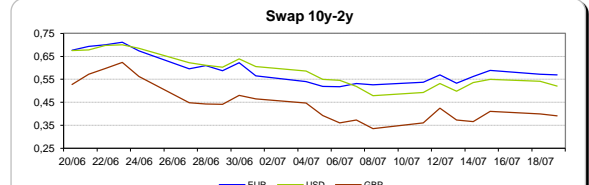
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8080	4	3	0,9779	1,2271	1,5375
2Y	0,9070	5	4	1,0250	1,2984	1,6068
3Y	0,9880	7	4	1,0998	1,3784	1,6310
4Y	1,0610	7	4	1,1662	1,4509	1,7133
5Y	1,1320	7	3	1,2393	1,5146	1,7583
7Y	1,2760	7	1	1,3736	1,6217	1,8379
10Y	1,4530	7	-2	1,5343	1,7421	1,9124
15Y	1,6540	7	-5	1,7048	1,8446	1,9435
20Y	1,7660	6	-6	1,7981	1,9120	1,9600
30Y	1,8510	6	-7	1,8640	1,9262	1,9972

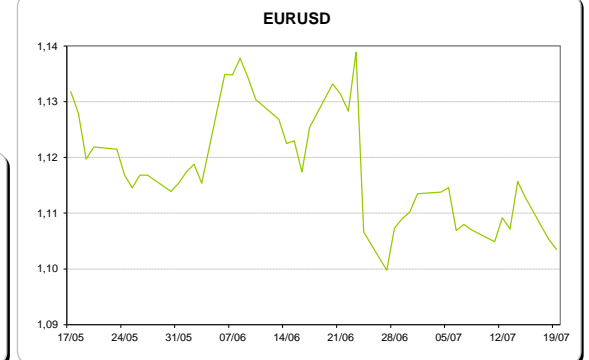
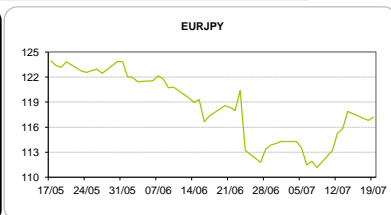
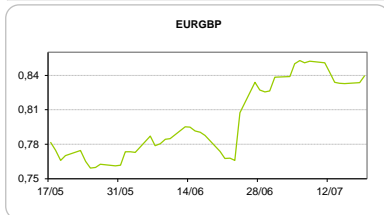


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,81	-0,15	-2,94	OT 2Y	0,691	-0,01	-17,40
JETFUEL	406,75	-9,00	-28,50	OT 5Y	1,954	0,00	-20,60
DIESEL	398,50	-11,25	-40,25	OT 10Y	3,085	-0,05	-22,80
COBRE	4.935,50	21,00	387,00	BUND 10Y	-0,480	-1,36	-12,20
ZINCO	2.216,75	13,75	239,00	SCHATZ 2Y	-0,021	0,92	-3,20
OURO	1.331,87	3,02	32,87	T-NOTE 10Y	2,356	-2,54	-4,20
TRIGO	419,00	-10,50	-75,75	T-NOTE 2Y	1,243	0,00	1,50
LICENÇA C02	4,68	-0,17	-0,99	GILT 10Y	0,884	-1,90	-34,10



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1035	-0,16%	-2,62%	1,1077	1,1123	1,1212
EUR/GBP	0,8395	-0,69%	-7,83%	0,8418	0,8439	0,8479
EUR/JPY	117,2	-0,32%	1,17%	117,20	117,20	117,20
EUR/CHF	1,0852	0,26%	0,27%	1,0838	1,0823	1,0794
EUR/BRL	3,6067	-0,09%	6,47%	3,7257	3,8402	4,0438
EUR/PLN	4,3791	-0,22%	0,23%	4,4050	4,4283	4,4677



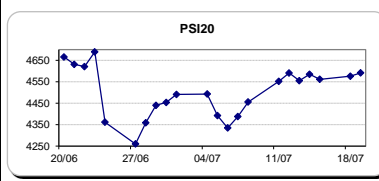
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1035	0,8395	117,20	1,0852	9,4849	7,4378	1,4350	1,46992	3,6067	9,3748
USD	0,9080	-	0,7614	106,38	0,9851	8,6084	6,7548	1,3028	1,3356	3,2801	8,5071

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,270	0,89	-31,45
BANCO BPI	1,119	0,63	2,57
BCP	0,019	-0,52	-60,92
MONTEPIO	0,482	-4,37	-26,41
CORT. AMORIM	7,170	0,14	20,54
CTT	7,316	0,72	-17,37
EDP	2,925	-1,12	-11,92
EDP R	6,975	0,03	-3,79
GALP	12,715	0,99	18,61
J MARTINS	14,215	1,17	18,51
MOTA ENGIL	1,706	-0,87	-11,38
NOS	5,567	-0,46	-23,17
PHAROL	0,158	-8,14	-26,87
NAVIGATOR	2,684	0,90	-23,11
REN	2,647	1,22	-4,85
SEMAPA	10,540	1,79	-16,98
SONAE CAP.	0,542	0,18	6,27
SONAE SGPS	0,659	4,60	-37,12

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	4,60
SEMAPA	1,79
REN	1,22
J MARTINS	1,17
GALP	0,99
BCP	-0,52
MOTA ENGIL	-0,87
EDP	-1,12
MONTEPIO	-4,37
PHAROL	-8,14



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.591,99	0,35%	-13,57%	5.929,72	4.175,28
CAC40	4.330,13	-0,63%	-6,62%	5.217,80	3.892,46
ESTX 50 PR	2.931,10	-0,61%	-10,30%	3.714,26	2.672,73
XTRA DAX	9.981,24	-0,81%	-7,09%	11.802,37	8.699,29
S&P 500	2.159,70	-0,33%	5,66%	2.169,05	1.810,10
IBEX 35	8.485,20	-0,46%	-11,10%	11.612,60	7.579,80
NIKKEI 225	16.723,31	1,37%	-12,14%	20.946,93	14.864,01

