

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

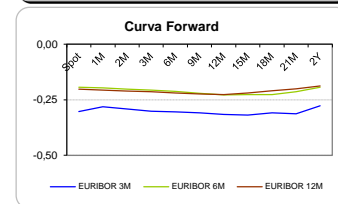
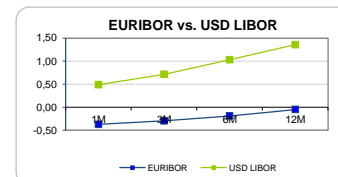
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### RENTA FIXA

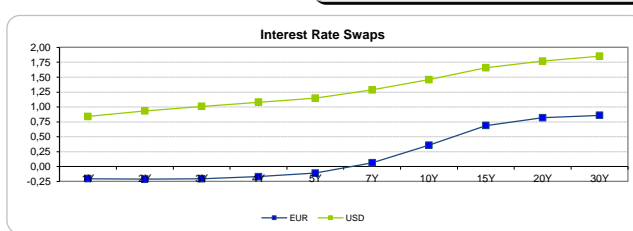
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-1	1M	0,4879	0	4	0,4848	-0,8026
3M	-0,2970	0	-3	3M	0,7145	1	7	0,5260	-0,7588
6M	-0,1890	0	-3	6M	1,0319	1	10	0,6200	-0,6760
12M	-0,0500	0	-2	12M	1,3589	1	11	0,8387	-0,5462

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2030	0	-3	-0.2291	-0.0775	0.3450
2Y	-0.2110	1	-3	-0.2083	0.0238	0.4835
3Y	-0.2040	1	-4	-0.1642	0.1319	0.6129
4Y	-0.1700	2	-5	-0.0919	0.2528	0.7291
5Y	-0.1110	3	-7	-0.0039	0.3757	0.8163
7Y	0.0620	3	-10	0.2084	0.5912	0.9680
10Y	0.3580	3	-13	0.4983	0.8039	1.0893
15Y	0.6880	3	-15	0.7641	0.9555	1.1313
20Y	0.8180	4	-15	0.8616	0.9884	1.0965
30Y	0.8590	4	-14	0.8708	0.9477	1.0094

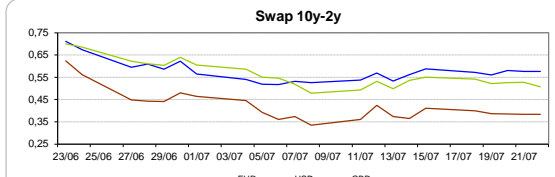
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8400	3	7	1,0553	1,2840	1,5700
2Y	0,9350	4	6	1,1070	1,3460	1,6335
3Y	1,0100	4	4	1,1660	1,4200	1,6865
4Y	1,0800	5	2	1,2260	1,4880	1,7300
5Y	1,1480	5	-1	1,2930	1,5460	1,7945
7Y	1,2860	4	-5	1,4170	1,6500	1,8515
10Y	1,4580	3	-9	1,5730	1,7660	1,9230
15Y	1,6570	3	-12	1,7365	1,8730	1,9785
20Y	1,7690	3	-14	1,8230	1,9270	1,9955
30Y	1,8530	2	-15	1,8840	1,9365	2,0035

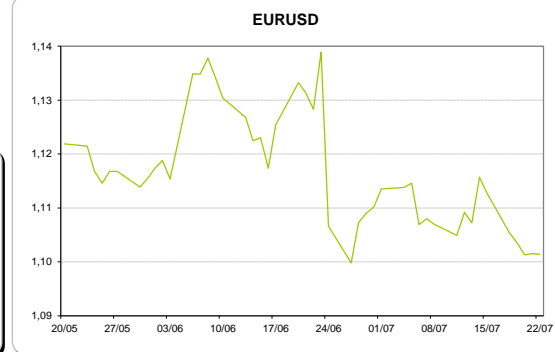
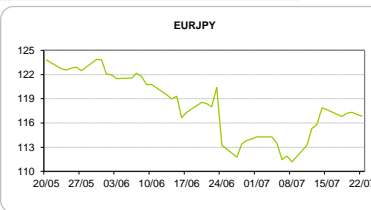
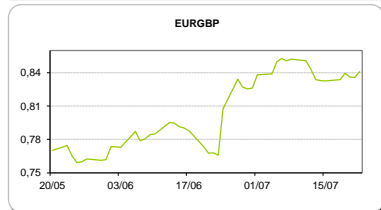


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,36	-0,84	-5,24	OT 2Y	0,685	-0,02	-9,50
JETFUEL	399,50	-20,00	-53,25	OT 5Y	1,924	-0,01	-9,20
DIESEL	399,00	-18,00	-52,50	OT 10Y	3,051	0,00	-9,60
COBRE	4.980,00	10,00	306,00	BUND 10Y	-0,478	-2,44	-16,50
ZINCO	2.252,25	8,25	229,00	SCHATZ 2Y	0,005	0,92	-3,40
OURO	1.322,77	-8,44	56,45	T-NOTE 10Y	2,369	0,75	-7,80
TRIGO	421,00	3,25	-51,25	T-NOTE 2Y	1,255	2,25	0,00
LICENÇA C02	4,56	-0,10	-1,13	GILT 10Y	0,886	-4,25	-51,90



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1014	-0,01%	-2,38%	1,1057	1,1103	1,1197
EUR/GBP	0,84108	-0,61%	-8,70%	0,8433	0,8454	0,8493
EUR/JPY	116,86	0,16%	0,98%	116,86	116,86	116,86
EUR/CHF	1,0841	0,27%	-0,14%	1,0828	1,0815	1,0787
EUR/BRL	3,6121	-0,11%	5,65%	3,7300	3,8485	4,0528
EUR/PLN	4,3611	0,02%	0,24%	4,3868	4,4106	4,4521



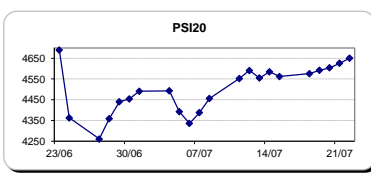
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1014	0,8411	116,86	1,0841	9,4982	7,4390	1,4446	1,4712	3,6121	9,3743
USD	0,9104	-	0,7641	106,16	0,9882	8,6626	6,7727	1,3170	1,3430	3,2827	8,5431

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,327	0,00	-30,25
BANCO BPI	1,116	0,63	2,29
BCP	0,020	0,50	-58,67
MONTEPIO	0,480	0,00	-26,72
CORT. AMORIM	7,145	-0,07	20,12
CTT	7,368	0,27	-16,78
EDP	3,000	0,84	-9,67
EDP R	6,979	0,33	-3,74
GALP	12,535	-0,12	16,93
J MARTINS	14,070	0,86	17,30
MOTA ENGIL	1,687	-0,94	-12,36
NOS	5,720	-0,30	-21,06
PHAROL	0,180	1,69	-16,69
NAVIGATOR	2,828	2,02	-18,99
REN	2,680	1,48	-3,67
SEMAPA	11,025	1,75	-13,15
SONAE CAP.	0,558	1,45	9,41
SONAE SGPS	0,683	1,34	-34,83
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	2,02
SEMAPA	1,75
PHAROL	1,69
REN	1,48
SONAE CAP.	1,45
CORT. AMORIM	-0,07
GALP	-0,12
NOS	-0,30
MOTA ENGIL	-0,94



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.650,50	0,53%	-12,47%	5.866,80	4.175,28
CAC40	4.381,10	0,11%	-5,52%	5.217,80	3.892,46
ESTX 50 PR	2.972,23	0,13%	-9,04%	3.686,57	2.672,73
XTRA DAX	10.147,46	-0,09%	-5,54%	11.669,86	8.699,29
S&P 500	2.171,95	0,32%	6,27%	2.175,63	1.810,10
IBEX 35	8.599,90	0,19%	-9,89%	11.553,60	7.579,80
NIKKEI 225	16.627,25	-1,09%	-12,64%	20.946,93	14.864,01

