

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

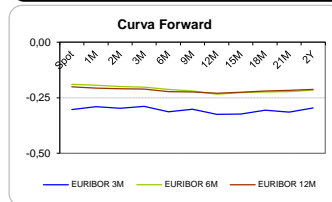
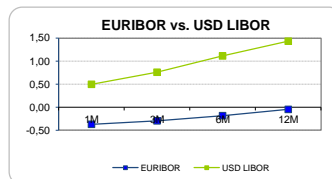
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### RENTA FIXA

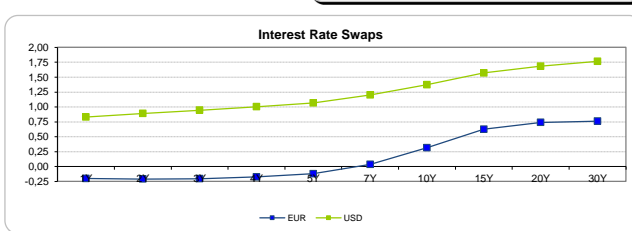
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-1	1M	0,4959	0	3	0,4301	-0,7976
3M	-0,2970	0	-1	3M	0,7591	0	11	0,4939	-0,7476
6M	-0,1860	0	0	6M	1,1117	2	20	0,5806	-0,6630
12M	-0,0480	0	0	12M	1,4321	1	22	0,8012	-0,5144

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2004	0	1	-0,2319	-0,1219	0,2546
2Y	-0,2080	1	2	-0,2229	-0,0401	0,3795
3Y	-0,2030	1	1	-0,1883	0,0592	0,5023
4Y	-0,1750	1	0	-0,1310	0,1704	0,6107
5Y	-0,1210	2	-1	-0,0535	0,2845	0,6917
7Y	0,0370	2	-4	0,1395	0,4884	0,8387
10Y	0,3150	2	-6	0,4089	0,6883	0,9548
15Y	0,6250	2	-6	0,6578	0,8319	0,9952
20Y	0,7420	2	-6	0,7487	0,8622	0,9613
30Y	0,7630	1	-5	0,7518	0,8187	0,8734

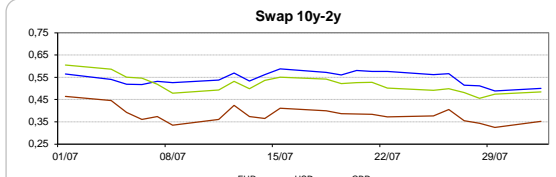
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8310	-4	15	0,9543	1,1852	1,4897
2Y	0,8910	-5	14	1,0071	1,2562	1,5593
3Y	0,9460	-6	13	1,0653	1,3348	1,5729
4Y	1,0050	-6	11	1,1296	1,4067	1,6669
5Y	1,0680	-6	9	1,2008	1,4705	1,7045
7Y	1,2020	-5	6	1,3335	1,5762	1,7893
10Y	1,3730	-4	3	1,4922	1,6950	1,8630
15Y	1,5710	-3	0	1,6596	1,7915	1,8880
20Y	1,6830	-3	-1	1,7520	1,8631	1,9020
30Y	1,7660	-2	-2	1,8166	1,8435	1,9468

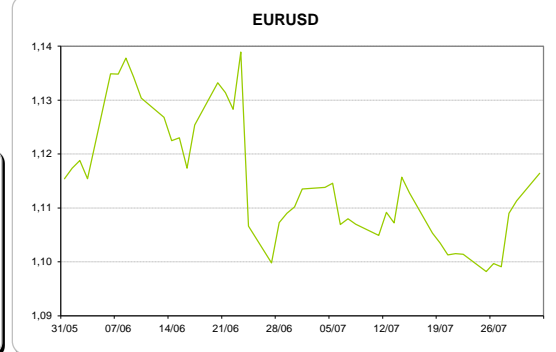
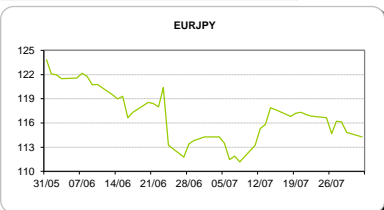
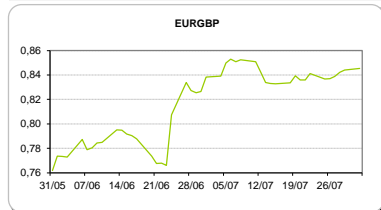


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,22	-1,31	-8,67	OT 2Y	0,406	-0,06	-17,30
JETFUEL	382,75	-1,00	-63,00	OT 5Y	1,675	-0,05	-14,60
DIESEL	381,75	-1,50	-75,75	OT 10Y	2,904	-0,03	-10,20
COBRE	4.920,00	28,50	87,00	BUND 10Y	-0,557	1,28	-3,70
ZINCO	2.242,75	39,75	154,50	SCHATZ 2Y	0,000	0,92	3,00
OURO	1.353,65	2,65	11,80	T-NOTE 10Y	2,295	1,04	0,40
TRIGO	413,00	5,25	-17,25	T-NOTE 2Y	1,176	-0,37	7,50
LICENÇA C02	4,38	-0,05	-0,24	GILT 10Y	0,819	4,20	-18,00



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1164	0,46%	0,26%	1,1208	1,1255	1,1347
EUR/GBP	0,8454	-0,17%	-0,84%	0,8473	0,8493	0,8531
EUR/JPY	114,28	0,48%	0,01%	114,28	114,28	114,28
EUR/CHF	1,0807	0,23%	0,30%	1,0794	1,0779	1,0750
EUR/BRL	3,6511	-0,58%	-1,20%	3,7710	3,8923	4,1012
EUR/PLN	4,3587	-0,04%	1,27%	4,3838	4,4075	4,4513



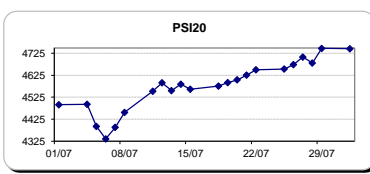
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1164	0,8454	114,28	1,0807	9,5772	7,4389	1,4640	1,47682	3,6511	9,4810
USD	0,8953	-	0,7575	102,39	0,9670	8,5858	6,6601	1,3100	1,3236	3,2659	8,4618

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,386	-2,31	-29,01
BANCO BPI	1,114	-0,09	2,11
BCP	0,019	-5,45	-60,92
MONTEPIO	0,474	-0,21	-27,63
CORT. AMORIM	7,299	1,38	22,71
CTT	7,522	0,35	-15,04
EDP	3,077	0,29	-7,35
EDP R	7,205	-0,47	-0,62
GALP	12,435	1,84	16,00
J MARTINS	15,160	1,24	26,39
MOTA ENGIL	1,700	-0,93	-11,69
NOS	6,015	0,40	-16,99
PHAROL	0,176	-1,68	-18,54
NAVIGATOR	2,812	-0,95	-19,45
REN	2,716	-0,15	-2,37
SEMAPA	11,150	-0,71	-12,17
SONAE CAP.	0,580	-1,69	13,73
SONAE SGPS	0,682	-2,01	-34,92
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
GALP	1,84
CORT. AMORIM	1,38
J MARTINS	1,24
NOS	0,40
CTT	0,35
PHAROL	-1,68
SONAE CAP.	-1,69
SONAE SGPS	-2,01
ALTRI	-2,31
BCP	-5,45



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.746,44	-0,03%	-10,67%	5.767,78	4.175,28
CAC40	4.409,17	-0,69%	-4,91%	5.217,80	3.892,46
ESTX 50 PR	2.967,31	-0,78%	-9,19%	3.686,57	2.672,73
XTRA DAX	10.330,52	-0,07%	-3,84%	11.669,86	8.699,29
S&P 500	2.173,11	-0,02%	6,32%	2.178,29	1.810,10
IBEX 35	8.513,40	-0,86%	-10,80%	11.330,00	7.579,80
NIKKEI 225	16.635,77	0,40%	-12,60%	20.946,93	14.864,01

