

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

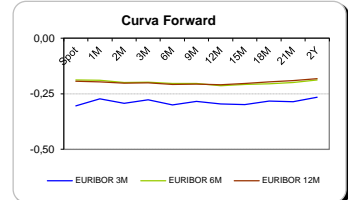
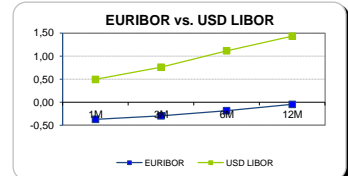
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### RENTA FIXA

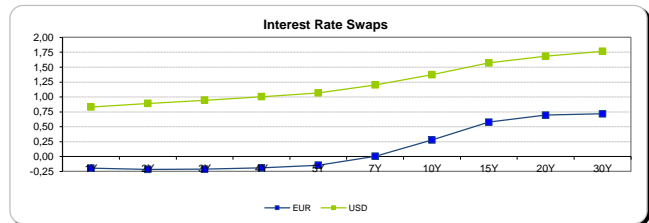
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-1	1M	0,4939	0	3	0,4188	-0,8060
3M	-0,2980	0	-1	3M	0,7591	0	11	0,4914	-0,7520
6M	-0,1840	0	0	6M	1,1147	0	19	0,5797	-0,6644
12M	-0,0480	0	0	12M	1,4336	0	21	0,8015	-0,5170

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1940	1	2	-0,2099	-0,0732	0,3385
2Y	-0,2150	-1	0	-0,1963	0,0144	0,4643
3Y	-0,2130	-1	0	-0,1554	0,1225	0,5904
4Y	-0,1910	-2	-1	-0,0912	0,2396	0,7003
5Y	-0,1440	-2	-3	-0,0054	0,3587	0,7830
7Y	0,0060	-3	-5	0,1994	0,5659	0,9269
10Y	0,2760	-4	-7	0,4768	0,7676	1,0396
15Y	0,5770	-5	-8	0,7284	0,9102	1,0778
20Y	0,6950	-5	-8	0,8204	0,9399	1,0422
30Y	0,7160	-5	-8	0,8240	0,8960	0,9538

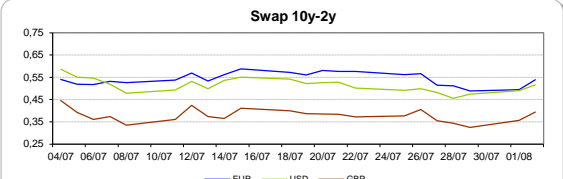
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8310	-4	15	0,9751	1,2399	1,5533
2Y	0,8910	-5	14	1,0185	1,3161	1,6286
3Y	0,9460	-6	13	1,1029	1,3963	1,6515
4Y	1,0050	-6	11	1,1741	1,4705	1,7354
5Y	1,0680	-6	9	1,2491	1,5346	1,7774
7Y	1,2020	-5	6	1,3872	1,6417	1,8555
10Y	1,3730	-4	3	1,5489	1,7589	1,9274
15Y	1,5710	-3	0	1,7172	1,8480	1,9610
20Y	1,6830	-3	-1	1,8095	1,9243	1,9770
30Y	1,7660	-2	-2	1,8735	1,9310	2,0073

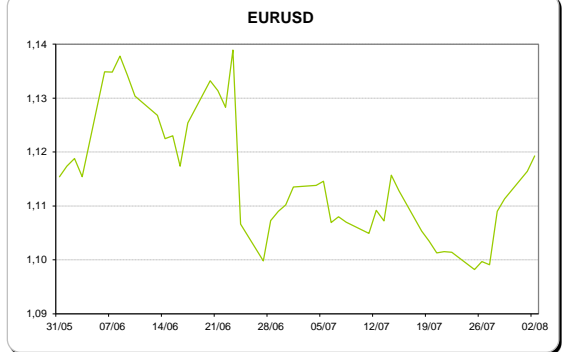
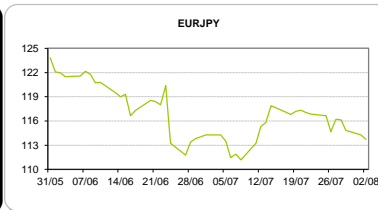
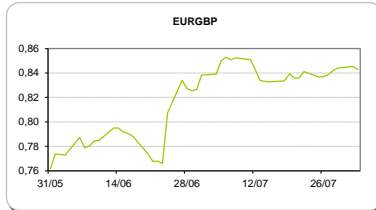


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	41,64	-0,50	-9,25	OT 2Y	0,413	0,01	-15,90
JETFUEL	370,25	-12,50	-74,00	OT 5Y	1,710	0,04	-9,20
DIESEL	366,75	-15,00	-76,25	OT 10Y	2,929	0,03	-8,60
COBRE	4.872,00	-43,00	-29,00	BUND 10Y	-0,487	5,78	2,20
ZINCO	2.266,00	23,25	111,75	SCHATZ 2Y	0,018	1,38	4,10
OURO	1.366,43	13,28	24,58	T-NOTE 10Y	2,335	2,68	5,30
TRIGO	402,50	-3,50	-27,75	T-NOTE 2Y	1,202	0,37	8,60
LICENÇA C02	4,41	0,03	-0,21	GILT 10Y	0,897	7,38	-7,20



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1193	0,26%	0,49%	1,1237	1,1287	1,1379
EUR/GBP	0,8431	0,27%	-0,48%	0,8450	0,8471	0,8509
EUR/JPY	113,72	0,49%	0,50%	113,72	113,72	113,72
EUR/CHF	1,0825	-0,14%	0,05%	1,0811	1,0798	1,0769
EUR/BRL	3,6511	-0,10%	-0,11%	3,7723	3,8943	4,1045
EUR/PLN	4,3255	0,77%	2,55%	4,3508	4,3750	4,4180



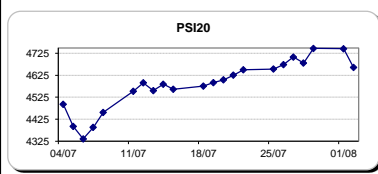
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1193	0,8431	113,72	1,0825	9,5559	7,4381	1,4692	1,47511	3,6511	9,4666
USD	0,8911	-	0,7514	100,99	0,9645	8,5187	6,6281	1,3059	1,3141	3,2543	8,4250

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,334	-1,54	-30,10
BANCO BPI	1,113	-0,09	2,02
BCP	0,018	-5,24	-62,97
MONTEPIO	0,474	0,00	-27,63
CORT. AMORIM	7,461	2,22	25,44
CTT	7,450	-0,96	-15,86
EDP	3,000	-2,50	-9,67
EDP R	7,072	-1,85	-2,46
GALP	12,180	-2,05	13,62
J MARTINS	15,055	-0,69	25,51
MOTA ENGIL	1,724	1,41	-10,44
NOS	5,890	-2,08	-18,71
PHAROL	0,170	-3,41	-21,32
NAVIGATOR	2,768	-1,56	-20,71
REN	2,704	-0,44	-2,80
SEMAPA	10,735	-3,72	-15,44
SONAE CAP.	0,580	0,00	13,73
SONAE SGPS	0,660	-3,23	-37,02
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	2,22
MOTA ENGIL	1,41
EDP	-2,50
SONAE SGPS	-3,23
PHAROL	-3,41
SEMAPA	-3,72
BCP	-5,24



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.661,47	-1,79%	-12,27%	5.767,78	4.175,28
CAC40	4.327,99	-1,84%	-6,67%	5.217,80	3.892,46
ESTX 50 PR	2.906,98	-2,03%	-11,03%	3.686,57	2.672,73
XTRA DAX	10.144,34	-1,80%	-5,57%	11.669,86	8.699,29
S&P 500	2.153,27	-0,81%	5,35%	2.178,29	1.810,10
IBEX 35	8.277,30	-2,77%	-13,27%	11.330,00	7.579,80
NIKKEI 225	16.391,45	-1,47%	-13,88%	20.946,93	14.864,01

