

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

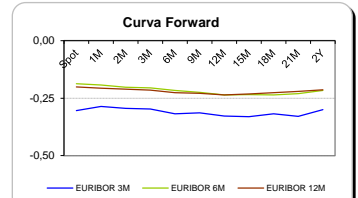
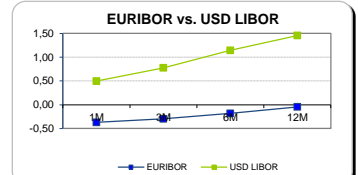
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### RENTA FIXA

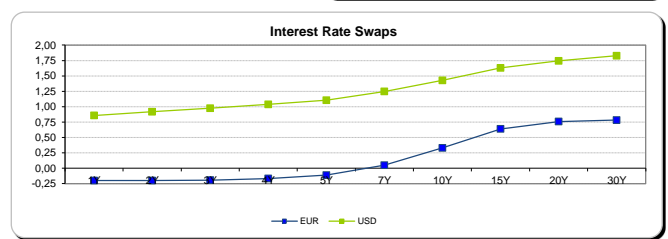
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	-1	1M	0,4969	0	3	0,3941	-0,8020
3M	-0,2980	0	-1	3M	0,7776	1	12	0,4897	-0,7520
6M	-0,1830	0	0	6M	1,1442	2	22	0,5777	-0,6622
12M	-0,0450	0	1	12M	1,4546	1	23	0,8049	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2010	-1	2	-0,2359	-0,1270	0,2651
2Y	-0,2010	1	2	-0,2246	-0,0436	0,3851
3Y	-0,1930	1	2	-0,1919	0,0587	0,5055
4Y	-0,1650	1	2	-0,1339	0,1697	0,6132
5Y	-0,1120	2	1	-0,0546	0,2842	0,7030
7Y	0,0500	2	-1	0,1385	0,4869	0,8423
10Y	0,3300	3	-1	0,4095	0,6896	0,9589
15Y	0,6400	3	-2	0,6602	0,8358	1,0021
20Y	0,7590	4	-1	0,7531	0,8667	0,9665
30Y	0,7830	4	-1	0,7596	0,8258	0,8800

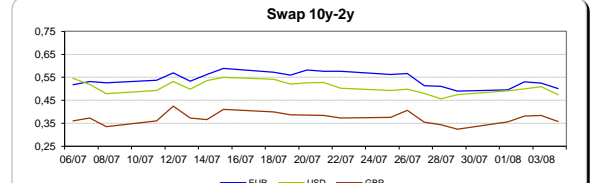
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8570	2	17	0,9480	1,1620	1,4835
2Y	0,9170	2	16	0,9971	1,2390	1,5445
3Y	0,9750	2	14	1,0460	1,3190	1,5925
4Y	1,0370	2	12	1,1130	1,3895	1,6465
5Y	1,1050	3	11	1,1845	1,4515	1,7198
7Y	1,2480	4	9	1,3165	1,5585	1,7705
10Y	1,4280	4	6	1,4775	1,6805	1,8415
15Y	1,6300	4	3	1,6470	1,7870	1,8985
20Y	1,7430	4	2	1,7360	1,8425	1,9145
30Y	1,8280	4	0	1,8020	1,8625	1,9310

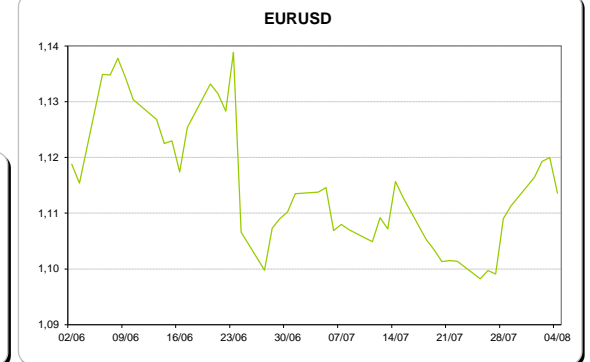
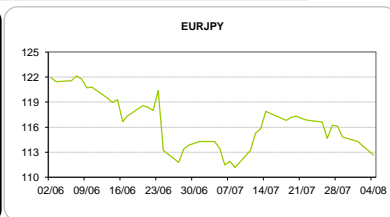
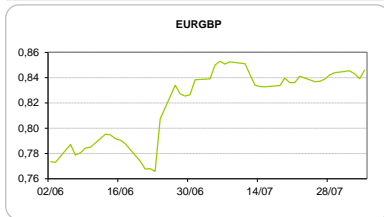


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	43,97	0,87	-6,72	OT 2Y	0,422	-0,03	-20,40
JETFUEL	375,25	6,50	-69,00	OT 5Y	1,682	-0,06	-11,30
DIESEL	375,25	8,00	-67,75	OT 10Y	2,867	-0,07	-15,30
COBRE	4.868,50	-17,00	-36,00	BUND 10Y	-0,554	-6,70	1,30
ZINCO	2.271,75	-1,75	117,50	SCHATZ 2Y	0,000	-1,84	5,30
OURO	1.362,31	4,11	11,25	T-NOTE 10Y	2,288	-4,16	8,30
TRIGO	405,50	-4,75	-24,75	T-NOTE 2Y	1,172	-2,62	9,30
LICENÇA C02	4,70	0,06	-0,27	GILT 10Y	0,733	-15,22	-14,40



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1136	-0,57%	-0,02%	1,1180	1,1227	1,1321
EUR/GBP	0,84603	-0,82%	-0,83%	0,8479	0,8497	0,8533
EUR/JPY	112,66	0,50%	1,45%	112,66	112,66	112,66
EUR/CHF	1,0842	0,08%	-0,11%	1,0827	1,0813	1,0786
EUR/BRL	3,5707	1,16%	2,13%	3,6889	3,8084	4,0179
EUR/PLN	4,2906	-0,21%	3,38%	4,3153	4,3386	4,3813



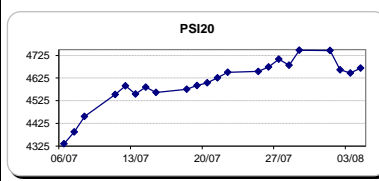
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1136	0,8460	112,66	1,0842	9,4895	7,4376	1,4497	1,45855	3,5707	9,3909
USD	0,8977	-	0,7618	101,12	0,9735	8,5122	6,6773	1,3041	1,3120	3,2186	8,4400

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,324	1,19	-30,31
BANCO BPI	1,109	-0,09	1,65
BCP	0,018	0,00	-62,56
MONTEPIO	0,474	0,00	-27,63
CORT. AMORIM	7,770	1,69	30,63
CTT	7,310	-0,14	-17,44
EDP	3,034	1,54	-8,64
EDP R	7,017	0,13	-3,21
GALP	12,595	1,57	17,49
J MARTINS	14,810	-1,00	23,47
MOTA ENGIL	1,735	2,36	-9,87
NOS	5,778	-0,02	-20,26
PHAROL	0,172	4,24	-20,40
NAVIGATOR	2,810	1,48	-19,50
REN	2,708	0,56	-2,66
SEMAPA	10,955	0,32	-13,71
SONAE CAP.	0,595	2,41	16,67
SONAE SGPS	0,650	-1,07	-37,98
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4,24
SONAE CAP.	2,41
MOTA ENGIL	2,36
CORT. AMORIM	1,69
GALP	1,57
NOS	-0,02
BANCO BPI	-0,09
CTT	-0,14
J MARTINS	-1,00
SONAE SGPS	-1,07



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.668,97	0,46%	-12,12%	5.764,10	4.175,28
CAC40	4.345,63	0,57%	-6,28%	5.217,80	3.892,46
ESTX 50 PR	2.932,34	0,73%	-10,26%	3.686,57	2.672,73
XTRA DAX	10.227,86	0,57%	-4,80%	11.669,86	8.699,29
S&P 500	2.167,22	0,16%	6,03%	2.178,29	1.810,10
IBEX 35	8.385,50	1,48%	-12,14%	11.330,00	7.579,80
NIKKEI 225	16.254,89	1,07%	-14,60%	20.946,93	14.864,01

