

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

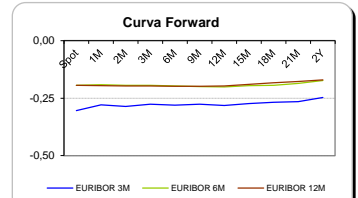
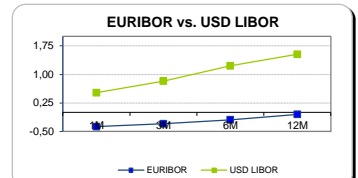
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### RENTA FIXA

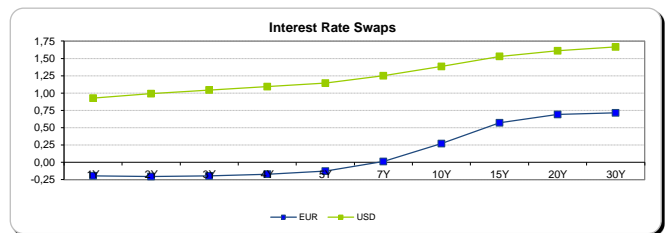
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	0,5199	0	3	0,2728	-0,8064
3M	-0,2980	0	0	3M	0,8254	0	10	0,3869	-0,7386
6M	-0,1920	0	0	6M	1,2234	-1	18	0,5181	-0,6554
12M	-0,0490	0	0	12M	1,5266	0	15	0,7340	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1945	0	1	-0,1994	-0,0825	0,2480
2Y	-0,2060	0	1	-0,1850	-0,0109	0,3723
3Y	-0,1960	0	1	-0,1497	0,0756	0,4912
4Y	-0,1710	0	0	-0,0971	0,1797	0,5984
5Y	-0,1270	0	-1	-0,0280	0,2889	0,6802
7Y	0,0110	-1	-5	0,1536	0,4864	0,8264
10Y	0,2700	-2	-10	0,4152	0,6850	0,9465
15Y	0,5710	-2	-12	0,6637	0,8367	1,0019
20Y	0,6900	-2	-13	0,7609	0,8703	0,9666
30Y	0,7140	-2	-14	0,7646	0,8303	0,8849

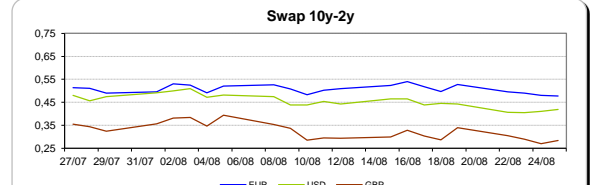
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9260	-1	6	1,0700	1,2610	1,5080
2Y	0,9920	-1	3	1,0894	1,3130	1,5630
3Y	1,0430	-1	1	1,1600	1,3770	1,5755
4Y	1,0930	-1	-1	1,2110	1,4360	1,6425
5Y	1,1440	-2	-2	1,2690	1,4870	1,6890
7Y	1,2500	-2	-5	1,3770	1,5680	1,7275
10Y	1,3830	-3	-9	1,5010	1,6540	1,7725
15Y	1,5290	-4	-14	1,6215	1,7130	1,7866
20Y	1,6090	-5	-17	1,6800	1,7585	1,7780
30Y	1,6650	-5	-19	1,7155	1,7330	1,7965

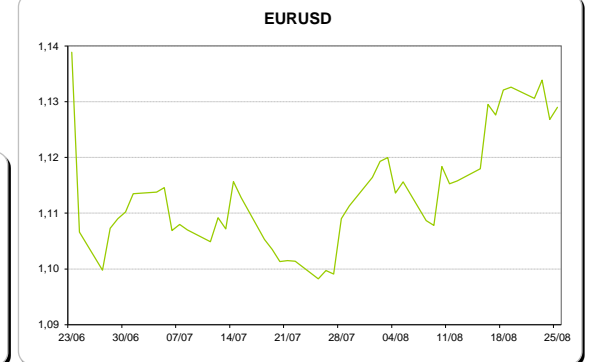
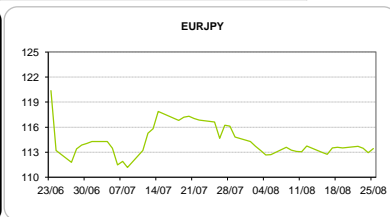
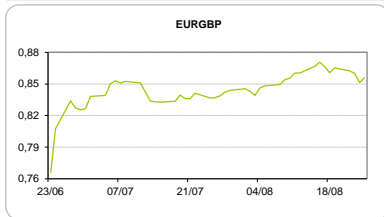


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,38	0,33	4,25	OT 2Y	0,485	-0,02	-15,20
JETFUEL	433,00	-9,25	33,50	OT 5Y	1,810	-0,01	-6,60
DIESEL	436,50	-6,00	37,50	OT 10Y	2,984	0,01	-5,40
COBRE	4.629,00	-78,00	-288,00	BUND 10Y	-0,541	1,14	-6,50
ZINCO	2.272,75	-26,50	28,50	SCHATZ 2Y	0,005	0,69	-0,20
OURO	1.322,01	-2,14	6,36	T-NOTE 10Y	2,371	0,75	-0,10
TRIGO	427,50	1,25	-28,75	T-NOTE 2Y	1,288	1,13	1,10
LICENÇA C02	4,71	0,10	0,11	GILT 10Y	0,665	0,88	-25,10



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,129	0,20%	2,80%	1,1334	1,1383	1,1482
EUR/GBP	0,8557	-0,51%	2,22%	0,8574	0,8593	0,8631
EUR/JPY	113,45	-0,44%	2,81%	113,45	113,45	113,45
EUR/CHF	1,0919	-0,25%	-0,73%	1,0902	1,0887	1,0858
EUR/BRL	3,6417	-0,25%	-0,81%	3,7579	3,8750	4,0884
EUR/PLN	4,3331	-0,55%	0,63%	4,3578	4,3806	4,4231

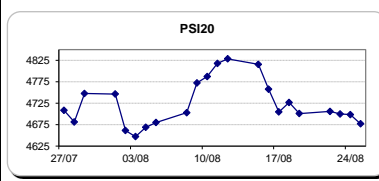


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1290	0,8557	113,45	1,0919	9,4866	7,4455	1,4582	1,48147	3,6417	9,2731
USD	0,8865	-	0,7579	100,53	0,9677	8,4069	6,6004	1,2932	1,3135	3,2369	8,2178

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,547	-1,42	-25,64
BANCO BPI	1,111	-0,71	1,83
BCP	0,018	1,11	-62,76
MONTEPIO	0,473	-0,42	-27,79
CORT. AMORIM	7,880	-0,72	32,48
CTT	6,546	-2,08	-26,07
EDP	3,009	0,00	-9,39
EDP R	7,016	-0,44	-3,23
GALP	13,090	-0,46	22,11
J MARTINS	14,560	-0,48	21,38
MOTA ENGIL	1,675	-0,95	-12,99
NOS	5,794	-0,53	-20,04
PHAROL	0,180	0,00	-16,69
NAVIGATOR	2,957	-0,81	-15,29
REN	2,627	-0,11	-5,57
SEMAPA	11,760	0,09	-7,37
SONAE CAP.	0,629	-0,94	23,33
SONAE SGPS	0,714	-0,14	-31,87

Maiores ganhos/perdas	
Título	Variação %
BCP	1,11
SEMAPA	0,09
NAVIGATOR	-0,81
SONAE CAP.	-0,94
MOTA ENGIL	-0,95
ALTRI	-1,42
CTT	-2,08



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.677,34	-0,45%	-11,97%	5.625,06	4.175,28
CAC40	4.406,61	-0,65%	-4,97%	5.011,65	3.892,46
ESTX 50 PR	2.987,69	-0,69%	-8,56%	3.524,04	2.672,73
XTRA DAX	10.529,59	-0,88%	-1,99%	11.430,87	8.699,29
S&P 500	2.177,40	0,09%	6,53%	2.193,81	1.810,10
IBEX 35	8.599,50	-0,65%	-9,90%	10.631,60	7.579,80
NIKKEI 225	16.555,95	-0,25%	-13,02%	20.012,40	14.864,01

