

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

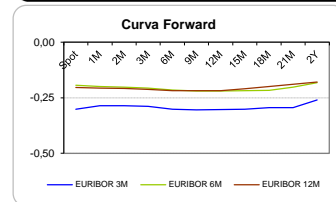
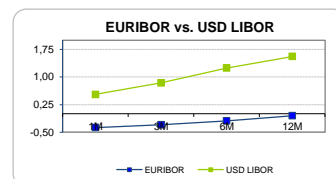
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### RENTA FIXA

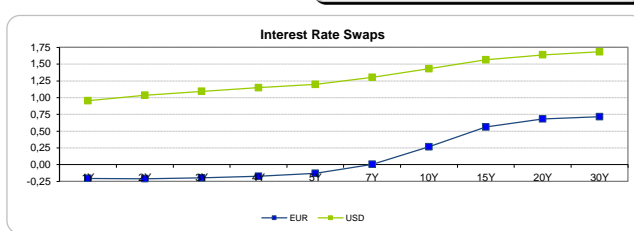
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5249	0	3	0,2747	-0,8108
3M	-0,2990	0	0	3M	0,8393	0	8	0,3875	-0,7364
6M	-0,1930	0	-1	6M	1,2445	0	13	0,5200	-0,6528
12M	-0,0510	0	0	12M	1,5571	0	13	0,7378	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2032	0	0	-0,2213	-0,0912	0,2590
2Y	-0,2090	-1	0	-0,1992	-0,0145	0,3805
3Y	-0,1970	-1	1	-0,1626	0,0765	0,5017
4Y	-0,1720	-1	0	-0,1064	0,1820	0,6111
5Y	-0,1290	-1	-1	-0,0335	0,2937	0,6967
7Y	0,0070	-1	-3	0,1527	0,4950	0,8492
10Y	0,2670	-1	-5	0,4205	0,6980	0,9652
15Y	0,5620	-2	-6	0,6742	0,8517	1,0200
20Y	0,6840	-2	-6	0,7740	0,8895	0,9913
30Y	0,7150	-2	-5	0,7845	0,8526	0,9087

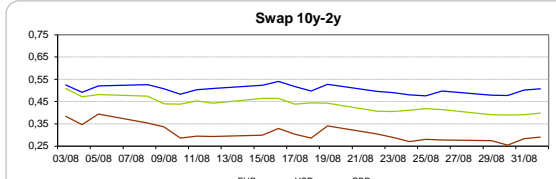
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9550	-1	12	1,1081	1,3005	1,5170
2Y	1,0370	-1	15	1,1612	1,3460	1,5625
3Y	1,0950	-2	15	1,2020	1,4015	1,5975
4Y	1,1480	-2	14	1,2485	1,4520	1,6295
5Y	1,1980	-2	13	1,3005	1,4960	1,6795
7Y	1,3030	-2	10	1,3955	1,5670	1,7100
10Y	1,4320	-1	6	1,5070	1,6465	1,7555
15Y	1,5660	-1	-1	1,6200	1,7225	1,7945
20Y	1,6390	-1	-4	1,6765	1,7480	1,7975
30Y	1,6830	-1	-8	1,7065	1,7475	1,7785

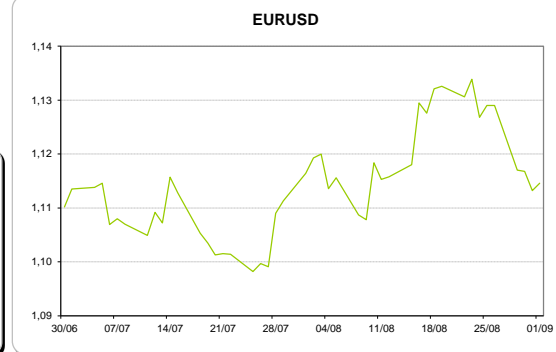
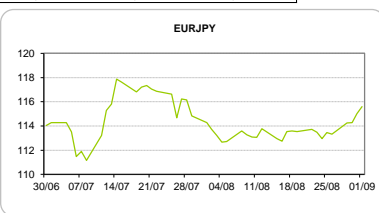
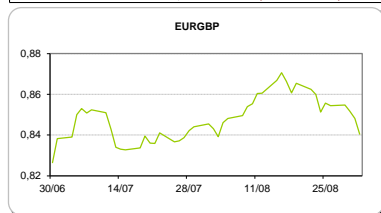


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,66	-1,23	3,06	OT 2Y	0,533	0,00	12,00
JETFUEL	415,00	-23,50	32,25	OT 5Y	1,913	0,01	20,30
DIESEL	445,00	-1,50	63,25	OT 10Y	3,043	0,00	11,40
COBRE	4.618,00	10,00	-308,00	BUND 10Y	-0,542	-0,28	-5,90
ZINCO	2.307,75	-1,00	65,25	SCHATZ 2Y	-0,007	-0,23	-2,50
OURO	1.313,70	4,73	-39,45	T-NOTE 10Y	2,481	-0,75	5,90
TRIGO	395,25	7,00	-37,75	T-NOTE 2Y	1,341	-0,38	12,00
LICENÇA C02	4,38	-0,09	0,00	GILT 10Y	0,757	3,11	-23,40



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1146	0,13%	-0,16%	1,1189	1,1238	1,1339
EUR/GBP	0,8405	0,90%	0,58%	0,8422	0,8441	0,8480
EUR/JPY	115,59	-0,50%	-1,13%	115,59	115,59	115,59
EUR/CHF	1,0960	0,16%	-1,36%	1,0945	1,0932	1,0904
EUR/BRL	3,6288	-0,79%	0,47%	3,7424	3,8584	4,0703
EUR/PLN	4,3667	-0,15%	-0,19%	4,3910	4,4140	4,4585



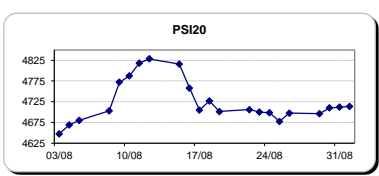
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1146	0,8405	115,59	1,0960	9,5810	7,4414	1,4674	1,48472	3,6288	9,3200
USD	0,8933	-	0,752	103,21	0,9803	8,5628	6,6480	1,3090	1,3252	3,2523	8,3333

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,595	1,50	-24,63
BANCO BPI	1,110	0,82	1,74
BCP	0,018	2,22	-62,35
MONTEPIO	0,475	0,64	-27,48
CORT. AMORIM	8,217	5,37	38,15
CTT	6,550	-0,40	-26,02
EDP	3,010	0,17	-9,36
EDP R	7,135	-0,39	-1,59
GALP	12,860	-1,30	19,96
J MARTINS	14,350	-0,80	19,63
MOTA ENGIL	1,733	-1,03	-9,97
NOS	6,161	1,43	-14,97
PHAROL	0,190	2,15	-12,06
NAVIGATOR	2,971	0,03	-14,89
REN	2,631	0,53	-5,43
SEMAPA	11,770	0,60	-7,29
SONAE CAP.	0,660	2,96	29,41
SONAE SGPS	0,732	-2,14	-30,15
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	5,37
SONAE CAP.	2,96
BCP	2,22
PHAROL	2,15
ALTRI	1,50
CTT	-0,40
J MARTINS	-0,80
MOTA ENGIL	-1,03
GALP	-1,30
SONAE SGPS	-2,14



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.713,76	0,04%	-11,28%	5.625,06	4.175,28
CAC40	4.439,67	0,03%	-4,26%	5.011,65	3.892,46
ESTX 50 PR	3.017,49	-0,19%	-7,65%	3.524,04	2.672,73
XTRA DAX	10.534,31	-0,55%	-1,94%	11.430,87	8.699,29
S&P 500	2.159,80	-0,51%	5,68%	2.193,81	1.810,10
IBEX 35	8.762,80	0,53%	-8,19%	10.631,60	7.579,80
NIKKEI 225	16.926,84	0,23%	-11,07%	20.012,40	14.864,01

