

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

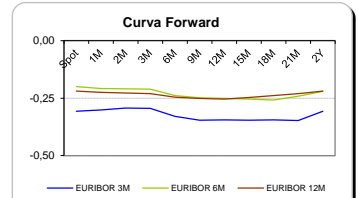
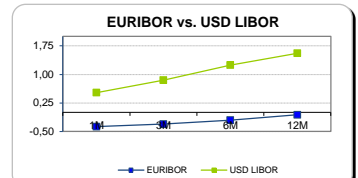
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### RENTA FIXA

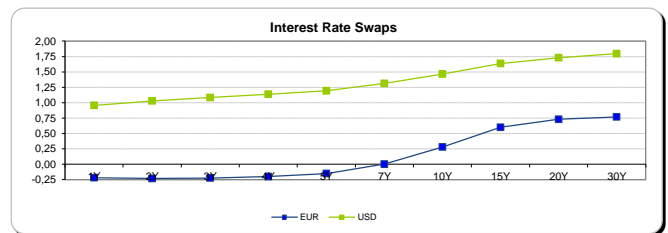
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5222	0	0	0,2669	-0,8100
3M	-0,3030	0	-1	3M	0,8529	0	3	0,3763	-0,7464
6M	-0,1990	0	-1	6M	1,2447	0	2	0,5247	-0,6464
12M	-0,0600	0	-1	12M	1,5574	0	3	0,7458	-0,4838

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2192	0	-2	-0,2548	-0,1318	0,2366
2Y	-0,2320	0	-2	-0,2366	-0,0504	0,3627
3Y	-0,2240	0	-2	-0,2020	0,0456	0,4840
4Y	-0,2000	-1	-3	-0,1439	0,1559	0,5940
5Y	-0,1500	-1	-2	-0,0679	0,2696	0,6777
7Y	0,0040	-3	-1	0,1244	0,4739	0,8368
10Y	0,2800	-4	-1	0,3991	0,6879	0,9649
15Y	0,6000	-4	1	0,6635	0,8457	1,0177
20Y	0,7300	-4	2	0,7646	0,8845	0,9900
30Y	0,7690	-4	3	0,7798	0,8505	0,9087

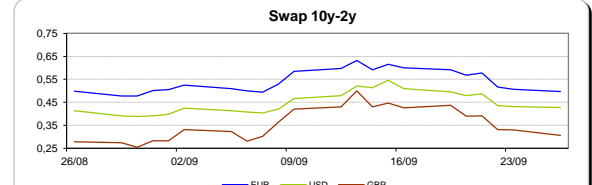
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9570	0	3	1,0553	1,2315	1,4980
2Y	1,0280	0	4	1,1010	1,2920	1,5550
3Y	1,0840	0	4	1,1370	1,3600	1,6065
4Y	1,1380	0	5	1,1895	1,4225	1,6510
5Y	1,1930	0	5	1,2505	1,4800	1,7144
7Y	1,3120	0	6	1,3817	1,5957	1,7620
10Y	1,4650	0	8	1,5234	1,7025	1,8250
15Y	1,6380	0	11	1,6560	1,7850	1,8790
20Y	1,7300	0	12	1,7300	1,8220	1,8915
30Y	1,7970	1	13	1,8007	1,8420	1,9110

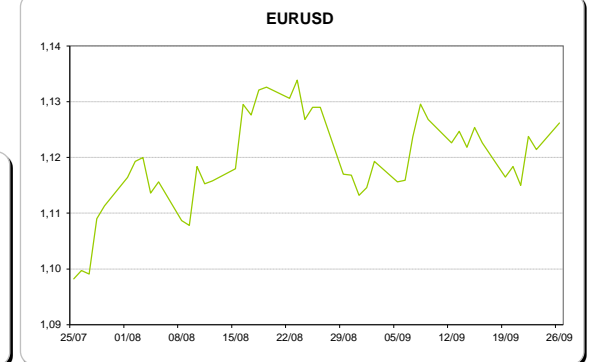
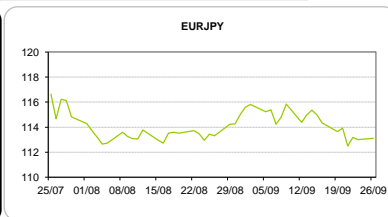


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,31	1,42	-2,84	OT 2Y	0,464	0,01	-2,10
JETFUEL	425,00	-3,00	-17,25	OT 5Y	2,025	-0,03	21,50
DIESEL	430,75	-1,75	-11,75	OT 10Y	3,381	0,00	39,70
COBRE	4.856,00	2,00	145,00	BUND 10Y	-0,414	-4,26	-6,30
ZINCO	2.270,00	-18,00	-31,50	SCHATZ 2Y	-0,055	-1,37	-7,50
OURO	1.339,13	1,47	17,91	T-NOTE 2Y	2,444	-3,31	-2,70
TRIGO	397,75	-7,00	-9,75	T-NOTE 10Y	1,288	-3,00	-3,80
LICENÇA C02	4,62	0,08	-0,08	GILT 10Y	0,782	-3,40	3,20



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1262	0,43%	-0,25%	1,1306	1,1353	1,1452
EUR/GBP	0,8709	-0,75%	-1,88%	0,8728	0,8747	0,8785
EUR/JPY	113,11	-0,08%	0,19%	113,11	113,11	113,11
EUR/CHF	1,0892	-0,01%	0,55%	1,0880	1,0863	1,0835
EUR/BRL	3,644	-0,07%	0,42%	3,7541	3,8657	4,0755
EUR/PLN	4,2942	0,14%	0,96%	4,3180	4,3410	4,3867

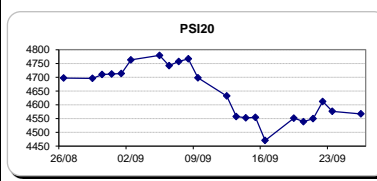


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1262	0,8709	113,11	1,0892	9,6001	7,4518	1,4876	1,47493	3,6440	9,1247
USD	0,8877	-	0,771	100,44	0,9675	8,5285	6,6160	1,3167	1,3091	3,2395	8,1046

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,156	-0,41	-33,84
BANCO BPI	1,130	0,00	3,57
BCP	0,015	5,48	-68,49
MONTEPIO	0,453	-0,22	-30,84
CORT. AMORIM	8,660	2,34	45,60
CTT	6,065	-1,25	-31,50
EDP	2,938	-0,31	-11,53
EDP R	7,127	-0,18	-1,70
GALP	11,725	-0,97	9,37
J MARTINS	15,330	-0,94	27,80
MOTA ENGIL	1,639	0,12	-14,86
NOS	6,113	-0,73	-15,64
PHAROL	0,240	0,42	11,08
NAVIGATOR	2,648	-0,11	-24,14
REN	2,549	-0,12	-8,38
SEMAPA	11,375	-0,83	-10,40
SONAE CAP.	0,675	0,75	32,35
SONAE SGPS	0,681	1,19	-35,02

Maiores ganhos/perdas	
Título	Variação %
BCP	5,48
CORT. AMORIM	2,34
SONAE SGPS	1,19
SONAE CAP.	0,75
PHAROL	0,42
NOS	-0,73
SEMAPA	-0,83
J MARTINS	-0,94
GALP	-0,97
CTT	-1,25



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.566,88	-0,20%	-14,05%	5.625,06	4.175,28
CAC40	4.407,85	-1,80%	-4,94%	5.011,65	3.892,46
ESTX 50 PR	2.975,88	-1,86%	-8,93%	3.524,04	2.672,73
XTRA DAX	10.393,71	-2,19%	-3,25%	11.430,87	8.699,29
S&P 500	2.149,70	-0,69%	5,18%	2.193,81	1.810,10
IBEX 35	8.711,40	-1,27%	-8,73%	10.631,60	7.579,80
NIKKEI 225	16.544,56	-1,25%	-13,08%	20.012,40	14.864,01

