

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

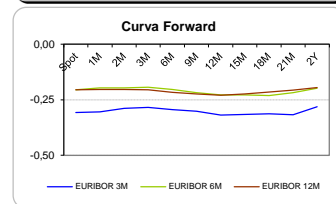
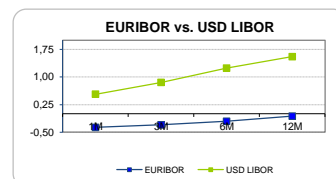
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### RENTA FIXA

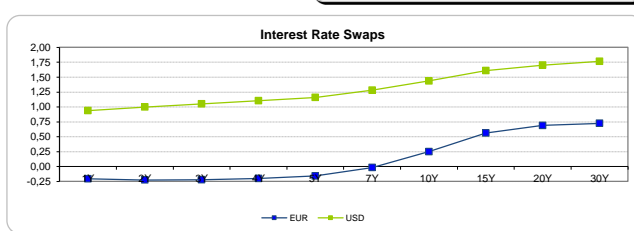
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5311	0	1	0,2688	-0,8020
3M	-0,3010	0	0	3M	0,8537	1	1	0,3828	-0,7500
6M	-0,2030	0	-1	6M	1,2397	0	0	0,5333	-0,6574
12M	-0,0640	0	-1	12M	1,5518	0	-1	0,7565	-0,5016

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2060	0	0	-0,2301	-0,1090	0,2780
2Y	-0,2250	1	-2	-0,2126	-0,0242	0,4089
3Y	-0,2220	0	-4	-0,1785	0,0763	0,5222
4Y	-0,2010	0	-4	-0,1189	0,1930	0,6370
5Y	-0,1590	0	-4	-0,0400	0,3028	0,7311
7Y	-0,0160	-1	-3	0,1549	0,5132	0,8796
10Y	0,2490	-2	-3	0,4362	0,7273	1,0076
15Y	0,5630	-2	-2	0,7011	0,8872	1,0630
20Y	0,6900	-3	-1	0,8045	0,9264	1,0338
30Y	0,7260	-3	-1	0,8221	0,8960	0,9576

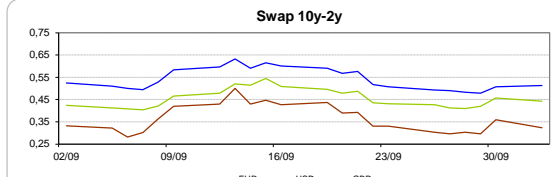
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9400	0	-2	1,0981	1,3111	1,5535
2Y	1,0000	-1	-4	1,1345	1,3515	1,6297
3Y	1,0520	-1	-4	1,2013	1,4180	1,6315
4Y	1,1060	-1	-4	1,2583	1,4780	1,7260
5Y	1,1610	-1	-4	1,3196	1,5325	1,7639
7Y	1,2800	-1	-2	1,4344	1,6483	1,8317
10Y	1,4360	-1	0	1,5731	1,7496	1,8929
15Y	1,6090	0	4	1,7149	1,8265	1,8885
20Y	1,7010	0	6	1,7885	1,8580	1,8965
30Y	1,7660	1	8	1,8100	1,8415	1,9401

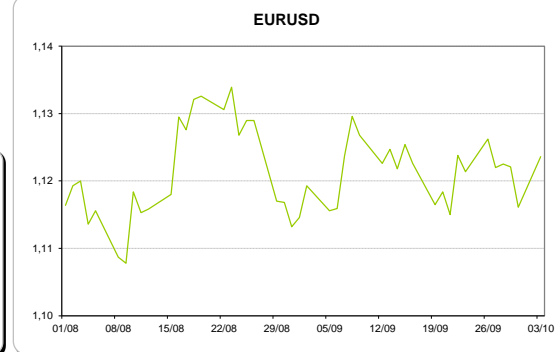
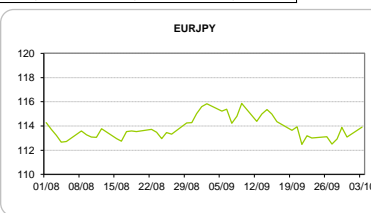


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,59	0,40	3,38	OT 2Y	0,410	0,01	-12,30
JETFUEL	457,25	10,75	39,25	OT 5Y	1,958	0,05	4,50
DIESEL	453,25	0,25	37,25	OT 10Y	3,393	0,06	35,00
COBRE	4.877,50	24,00	248,00	BUND 10Y	-0,399	2,02	-5,00
ZINCO	2.371,00	20,25	60,75	SCHATZ 2Y	-0,064	-0,23	-6,80
OURO	1.311,21	-4,55	-13,86	T-NOTE 10Y	2,478	0,90	-0,40
TRIGO	396,75	-5,25	-2,50	T-NOTE 2Y	1,341	3,38	-0,40
LICENÇA C02	5,31	0,35	1,23	GILT 10Y	0,818	-2,15	5,60



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1236	0,67%	0,72%	1,1286	1,1333	1,1432
EUR/GBP	0,87318	-1,39%	-4,21%	0,8753	0,8772	0,8812
EUR/JPY	113,9	-0,71%	1,18%	113,90	113,90	113,90
EUR/CHF	1,0922	-0,06%	0,02%	1,0908	1,0892	1,0864
EUR/BRL	3,6172	1,35%	1,16%	3,7332	3,8439	4,0509
EUR/PLN	4,2966	-0,02%	1,04%	4,3227	4,3460	4,3916



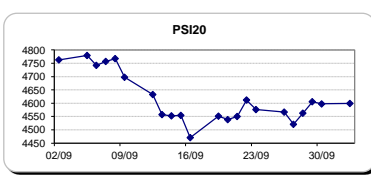
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1236	0,8732	113,90	1,0922	9,6100	7,4441	1,4711	1,46262	3,6172	8,9467
USD	0,8916	-	0,7791	101,62	0,9724	8,5622	6,6370	1,3133	1,3051	3,2282	7,9839

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,111	-0,03	-34,78
BANCO BPI	1,129	-0,09	3,48
BCP	0,016	0,65	-68,29
MONTEPIO	0,447	0,00	-31,76
CORT. AMORIM	8,697	0,39	46,22
CTT	6,015	0,33	-32,06
EDP	2,922	-2,24	-12,01
EDP R	7,063	-1,16	-2,58
GALP	12,185	0,16	13,67
J MARTINS	15,780	2,24	31,55
MOTA ENGIL	1,710	0,06	-11,17
NOS	6,018	-2,64	-16,95
PHAROL	0,246	2,50	13,85
NAVIGATOR	2,594	1,33	-25,69
REN	2,601	-0,08	-6,51
SEMAPA	11,325	-0,53	-10,79
SONAE CAP.	0,688	1,33	34,90
SONAE SGPS	0,691	1,62	-34,06
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,50
J MARTINS	2,24
SONAE SGPS	1,62
NAVIGATOR	1,33
SONAE CAP.	1,33
BANCO BPI	-0,09
SEMAPA	-0,53
NOS	-0,64
EDP R	-1,16
EDP	-2,24



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.598,92	0,04%	-13,44%	5.625,06	4.175,28
CAC40	4.453,56	0,12%	-3,96%	5.011,65	3.892,46
ESTX 50 PR	2.998,50	-0,12%	-8,23%	3.524,04	2.672,73
XTRA DAX	10.511,02	1,01%	-2,16%	11.430,87	8.699,29
S&P 500	2.155,75	-0,58%	5,47%	2.193,81	1.810,10
IBEX 35	8.751,60	-0,32%	-8,30%	10.631,60	7.579,80
NIKKEI 225	16.598,67	0,90%	-12,79%	20.012,40	14.864,01

