

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

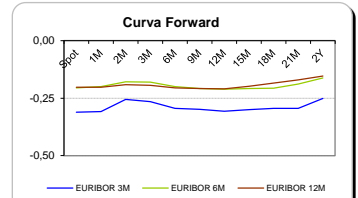
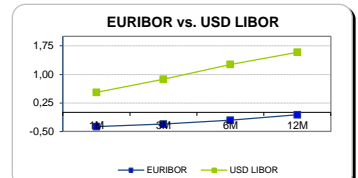
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### RENTA FIXA

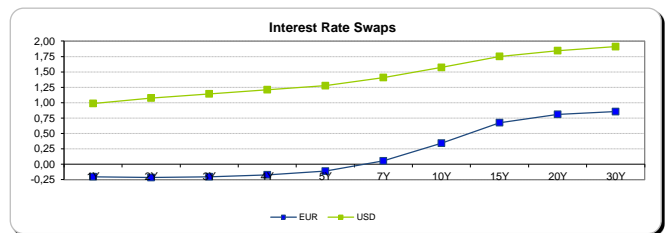
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5296	0	1	0,2659	-0,7916
3M	-0,3040	0	0	3M	0,8716	0	3	0,3855	-0,7332
6M	-0,2030	0	-1	6M	1,2624	1	1	0,5356	-0,6458
12M	-0,0630	0	0	12M	1,5812	1	2	0,7615	-0,4826

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2027	0	2	-0,2097	-0,0225	0,4022
2Y	-0,2160	0	1	-0,1817	0,0766	0,5351
3Y	-0,2030	0	1	-0,1285	0,1848	0,6623
4Y	-0,1700	0	1	-0,0525	0,3049	0,7781
5Y	-0,1120	0	2	0,0381	0,4263	0,8783
7Y	0,0540	1	4	0,2517	0,6456	1,0353
10Y	0,3430	1	5	0,5501	0,8709	1,1678
15Y	0,6760	2	7	0,8323	1,0359	1,2214
20Y	0,8100	2	7	0,9403	1,0771	1,1930
30Y	0,8560	3	8	0,9631	1,0461	1,1119

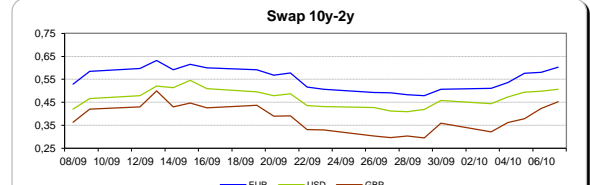
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9880	2	3	1,1802	1,4260	1,7045
2Y	1,0760	3	3	1,2010	1,4925	1,7560
3Y	1,1440	4	3	1,2950	1,5620	1,7680
4Y	1,2100	5	4	1,3600	1,6220	1,8480
5Y	1,2770	5	4	1,4270	1,6765	1,9085
7Y	1,4090	6	6	1,5450	1,7700	1,9540
10Y	1,5730	7	9	1,6880	1,8745	2,0150
15Y	1,7520	8	13	1,8370	1,9720	2,0260
20Y	1,8460	8	15	1,9100	2,0070	2,0330
30Y	1,9110	8	16	1,9575	1,9850	2,0805

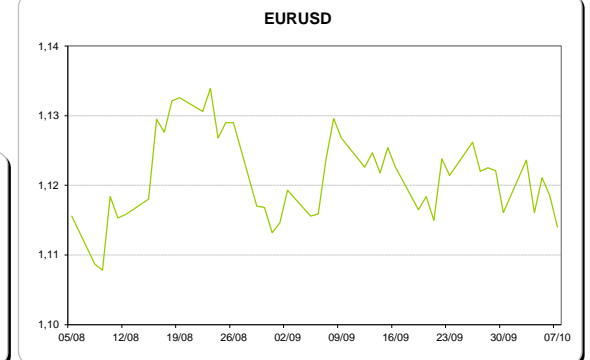
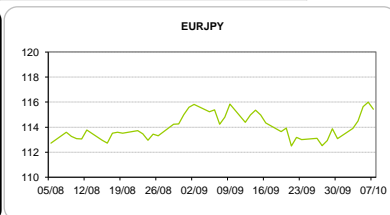
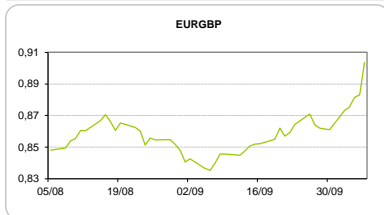


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,78	-0,73	3,39	OT 2Y	0,401	0,02	-5,60
JETFUEL	470,00	4,25	54,75	OT 5Y	2,091	0,07	31,80
DIESEL	474,00	1,75	61,00	OT 10Y	3,579	0,07	60,10
COBRE	4.760,00	-43,50	136,00	BUND 10Y	-0,287	2,19	12,20
ZINCO	2.313,50	-20,50	-3,75	SCHATZ 2Y	-0,039	0,46	0,50
OURO	1.246,69	-7,71	-98,53	T-NOTE 10Y	2,588	0,61	14,20
TRIGO	396,75	1,00	-6,00	T-NOTE 2Y	1,416	1,13	11,30
LICENÇA C02	5,70	-0,16	1,69	GILT 10Y	1,060	10,05	30,30



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,114	-0,40%	-0,86%	1,1185	1,1231	1,1330
EUR/GBP	0,90353	-2,25%	-7,07%	0,9055	0,9075	0,9117
EUR/JPY	115,44	0,49%	-1,05%	115,44	115,44	115,44
EUR/CHF	1,0944	-0,05%	-0,39%	1,0930	1,0914	1,0885
EUR/BRL	3,6034	-0,13%	-0,14%	3,7192	3,8290	4,0285
EUR/PLN	4,2836	-0,12%	0,83%	4,3076	4,3308	4,3764

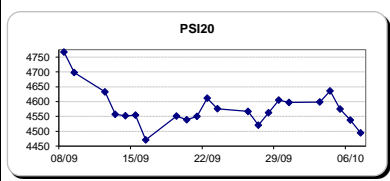


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1140	0,9035	115,44	1,0944	9,6660	7,4407	1,4839	1,47616	3,6034	9,0575
USD	0,8945	-	0,8026	103,1	0,9793	8,6387	6,6555	1,3248	1,3182	3,2234	8,0842

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,064	-0,52	-35,77
BANCO BPI	1,129	0,09	3,48
BCP	0,015	-0,65	-68,49
MONTEPIO	0,445	-1,11	-32,06
CORT. AMORIM	8,890	-0,56	49,46
CTT	5,562	-3,19	-37,18
EDP	2,735	-1,48	-17,65
EDP R	6,706	-0,73	-7,50
GALP	12,260	-0,57	14,37
J MARTINS	15,720	0,16	31,05
MOTA ENGIL	1,683	-0,36	-12,57
NOS	5,900	-1,67	-18,58
PHAROL	0,249	-0,40	15,24
NAVIGATOR	2,570	-2,06	-26,38
REN	2,491	-0,99	-10,46
SEMAPA	11,770	0,51	-7,29
SONAE CAP.	0,676	-0,73	32,55
SONAE SGPS	0,684	-1,44	-34,73
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SEMAPA	0,51
J MARTINS	0,16
BANCO BPI	0,09
SONAE SGPS	-1,44
EDP	-1,48
NOS	-1,67
NAVIGATOR	-2,06
CTT	-3,19



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.494,84	-0,94%	-15,40%	5.625,06	4.175,28
CAC40	4.449,91	-0,67%	-4,04%	5.011,65	3.892,46
ESTX 50 PR	3.000,57	-0,70%	-8,17%	3.524,04	2.672,73
XTRA DAX	10.490,86	-0,74%	-2,35%	11.430,87	8.699,29
S&P 500	2.145,51	-0,70%	4,97%	2.193,81	1.810,10
IBEX 35	8.624,30	-1,52%	-9,64%	10.631,60	7.579,80
NIKKEI 225	16.860,09	-0,23%	-11,42%	20.012,40	14.864,01

