

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

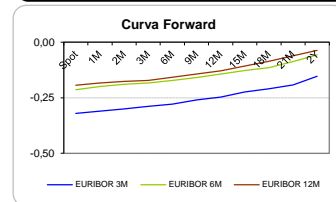
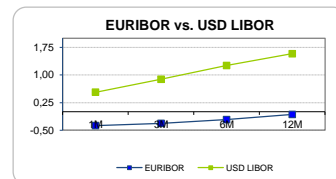
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### RENTA FIXA

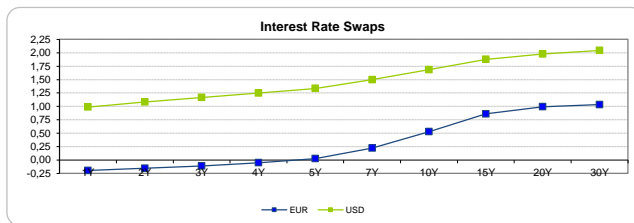
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5304	0	0	0,2656	-0,7854
3M	-0,3130	0	-1	3M	0,8809	0	3	0,4022	-0,7300
6M	-0,2130	0	-1	6M	1,2566	0	2	0,5635	-0,6436
12M	-0,0710	0	-1	12M	1,5757	0	2	0,8134	-0,4860

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1942	0	1	-0,1304	0,0923	0,5381
2Y	-0,1550	1	7	-0,0829	0,1917	0,6721
3Y	-0,1090	1	11	-0,0242	0,3067	0,7970
4Y	-0,0490	1	15	0,0553	0,4309	0,9071
5Y	0,0270	1	19	0,1514	0,5526	0,9920
7Y	0,2250	2	24	0,3704	0,7637	1,1387
10Y	0,5300	2	28	0,6597	0,9723	1,2585
15Y	0,8620	2	30	0,9245	1,1233	1,3010
20Y	0,9940	2	30	1,0233	1,1570	1,2677
30Y	1,0340	3	31	1,0374	1,1196	1,1832

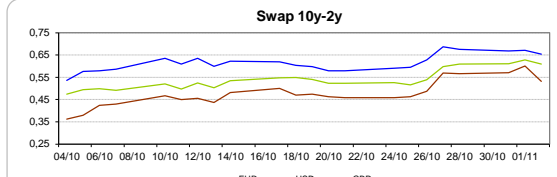
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9900	-1	5	1,1290	1,4590	1,8215
2Y	1,0830	-2	8	1,2068	1,5490	1,8910
3Y	1,1670	-2	12	1,2902	1,6437	1,9270
4Y	1,2510	-3	15	1,3765	1,7275	1,9950
5Y	1,3360	-3	18	1,4663	1,7755	2,0571
7Y	1,4980	-3	22	1,6045	1,8810	2,0935
10Y	1,6850	-3	25	1,7695	1,9895	2,1781
15Y	1,8780	-3	27	1,9295	2,1051	2,1630
20Y	1,9780	-3	28	2,0055	2,1462	2,1665
30Y	2,0460	-3	28	2,0751	2,1553	2,2077

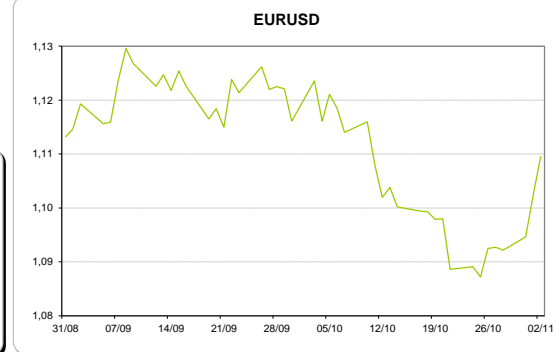
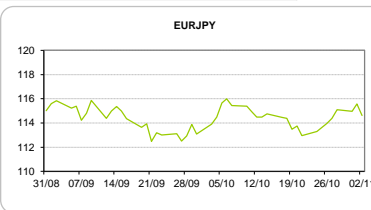
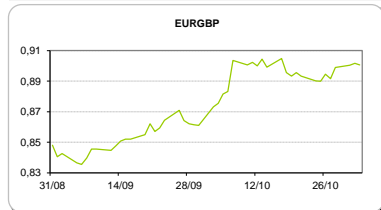


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,61	-1,53	-4,14	OT 2Y	0,328	-0,06	-8,20
JETFUEL	442,50	1,75	-4,00	OT 5Y	1,844	-0,08	-11,40
DIESEL	444,75	-3,00	-8,25	OT 10Y	3,242	-0,12	-15,10
COBRE	4.914,00	67,00	55,00	BUND 10Y	-0,191	-5,32	20,70
ZINCO	2.456,25	3,25	81,00	SCHATZ 2Y	-0,002	-1,38	6,20
OURO	1.304,73	16,71	-11,02	T-NOTE 10Y	2,573	-2,44	8,80
TRIGO	416,25	2,00	14,25	T-NOTE 2Y	1,348	-1,88	0,00
LICENÇA C02	6,21	0,18	1,25	GILT 10Y	1,229	-10,51	40,40



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1095	0,63%	-1,25%	1,1143	1,1187	1,1284
EUR/GBP	0,90063	0,12%	-3,05%	0,9026	0,9046	0,9089
EUR/JPY	114,62	0,83%	-0,63%	114,62	114,62	114,62
EUR/CHF	1,0802	-0,18%	1,05%	1,0788	1,0774	1,0745
EUR/BRL	3,5723	-1,92%	0,73%	3,6913	3,7940	4,0041
EUR/PLN	4,3216	-0,47%	-0,60%	4,3483	4,3717	4,4183



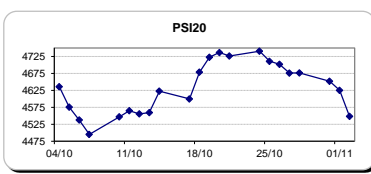
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1095	0,9006	114,62	1,0802	9,8891	7,4411	1,4889	1,44897	3,5723	9,1051
USD	0,9002	-	0,8131	103,2	0,9704	8,9068	6,6977	1,3409	1,3034	3,2151	8,1900

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,101	-1,15	-34,99
BANCO BPI	1,127	-0,09	3,30
BCP	1,204	-1,79	-67,15
MONTEPIO	0,437	-0,23	-33,28
CORT. AMORIM	8,784	-2,53	47,68
CTT	6,082	-0,78	-31,31
EDP	2,893	-2,63	-12,89
EDP R	6,566	-4,03	-9,43
GALP	11,990	-1,60	11,85
J MARTINS	15,710	-0,13	30,97
MOTA ENGIL	1,736	-1,87	-9,82
NOS	5,910	-1,17	-18,44
PHAROL	0,246	-1,20	13,85
NAVIGATOR	2,589	-1,89	-25,83
REN	2,603	-1,96	-6,43
SEMAPA	11,420	-0,87	-10,04
SONAE CAP.	0,702	-0,14	37,65
SONAE SGPS	0,699	-2,10	-33,30
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
REN	-1,96
SONAE SGPS	-2,10
CORT. AMORIM	-2,53
EDP	-2,63
EDP R	-4,03



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.548,08	-1,66%	-14,40%	5.625,06	4.175,28
CAC40	4.414,67	-1,24%	-4,80%	5.011,65	3.892,46
ESTX 50 PR	2.980,17	-1,42%	-8,79%	3.524,04	2.672,73
XTRA DAX	10.370,93	-1,47%	-3,46%	11.430,87	8.699,29
S&P 500	2.104,57	-0,34%	2,97%	2.193,81	1.810,10
IBEX 35	8.873,40	-1,85%	-7,03%	10.631,60	7.579,80
NIKKEI 225	17.134,68	-1,76%	-9,98%	20.012,40	14.864,01

