

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

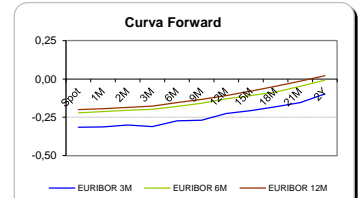
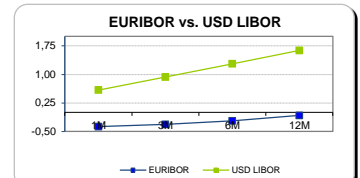
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### RENTA FIXA

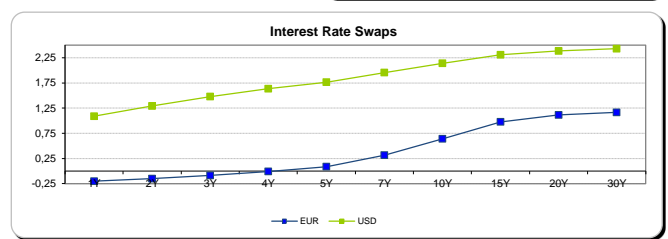
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5920	1	6	0,2618	-0,7874
3M	-0,3140	0	0	3M	0,9301	1	5	0,3984	-0,7464
6M	-0,2190	0	-1	6M	1,2799	0	2	0,5573	-0,6750
12M	-0,0790	0	-1	12M	1,6296	0	6	0,7990	-0,5054

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2010	-1	0	-0,1080	0,2312	0,7688
2Y	-0,1510	0	5	-0,0435	0,3568	0,9100
3Y	-0,0880	-1	8	0,0483	0,4927	1,0418
4Y	-0,0080	-1	12	0,1563	0,6307	1,1501
5Y	0,0890	-1	16	0,2772	0,7637	1,2362
7Y	0,3150	-1	22	0,5302	0,9818	1,3761
10Y	0,6390	-1	26	0,8389	1,1902	1,4901
15Y	0,9760	0	27	1,1142	1,3414	1,5305
20Y	1,1130	0	28	1,2192	1,3752	1,4948
30Y	1,1640	1	30	1,2454	1,3479	1,4224

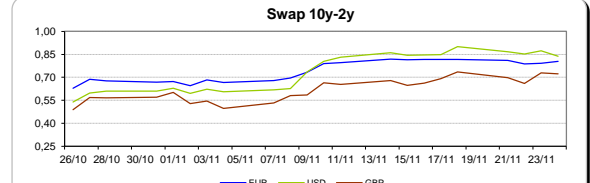
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0880	1	10	1,5507	2,2366	2,4216
2Y	1,2910	1	23	1,7020	2,2647	2,4629
3Y	1,4780	0	35	1,8768	2,3159	2,5532
4Y	1,6350	-1	43	1,9789	2,3632	2,5732
5Y	1,7630	-1	49	2,0635	2,4350	2,5857
7Y	1,9550	-2	54	2,2137	2,4893	2,6212
10Y	2,1400	-2	56	2,3297	2,5488	2,6471
15Y	2,3070	-2	54	2,4452	2,5931	2,6594
20Y	2,3850	-1	52	2,4922	2,6033	2,6465
30Y	2,4280	-1	50	2,5009	2,5814	2,6097

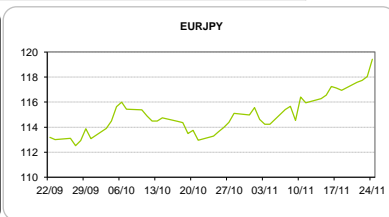
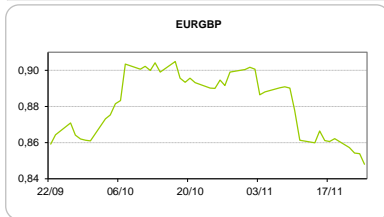


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,86	-0,09	-3,57	OT 2Y	0,384	-0,05	11,40
JETFUEL	445,50	1,00	-20,00	OT 5Y	2,147	-0,02	32,70
DIESEL	454,25	2,00	-16,75	OT 10Y	3,667	-0,01	47,60
COBRE	5.768,00	127,00	1.105,00	BUND 10Y	-0,077	-2,02	22,10
ZINCO	2.661,75	69,00	404,00	SCHATZ 2Y	-0,112	-3,20	-8,40
OURO	1.183,88	-4,33	-80,64	T-NOTE 10Y	3,064	2,39	50,30
TRIGO	423,75	-3,50	-11,25	T-NOTE 2Y	1,624	1,51	23,00
LICENÇA C02	5,35	-0,04	-0,46	GILT 10Y	1,443	-3,34	30,10



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0548	-0,51%	-3,15%	1,0597	1,0646	1,0752
EUR/GBP	0,848	0,70%	4,97%	0,8499	0,8519	0,8564
EUR/JPY	119,43	-1,16%	-5,14%	119,43	119,43	119,43
EUR/CHF	1,0738	-0,08%	0,68%	1,0725	1,0710	1,0680
EUR/BRL	3,588	-0,33%	-5,39%	3,7035	3,8072	4,0063
EUR/PLN	4,4235	0,22%	-2,45%	4,4495	4,4736	4,5198



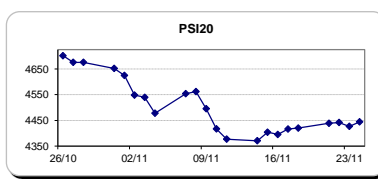
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0548	0,8480	119,43	1,0738	9,7637	7,4397	1,4245	1,42467	3,5880	9,0703
USD	0,9466	-	0,8021	113,2	1,0161	9,2400	7,0415	1,3491	1,3501	3,3894	8,5864

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,550	3,29	-25,58
BANCO BPI	1,128	0,00	3,39
BCP	1,1902	1,29	-67,55
MONTEPIO	0,432	0,00	-34,05
CORT. AMORIM	8,180	-0,12	37,53
CTT	5,804	0,03	-34,45
EDP	2,692	-0,30	-18,94
EDP R	6,007	-0,03	-17,14
GALP	12,750	0,95	18,94
J MARTINS	14,705	0,03	22,59
MOTA ENGIL	1,551	-2,88	-19,43
NOS	5,555	0,23	-23,34
PHAROL	0,182	-1,62	-15,77
NAVIGATOR	2,854	3,48	-18,24
REN	2,548	0,24	-8,41
SEMAPA	12,165	0,37	-4,17
SONAE CAP.	0,701	-0,28	37,45
SONAE SGPS	0,776	-0,13	-25,95

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	3,48
ALTRI	3,29
BCP	1,29
GALP	0,95
SEMAPA	0,37
SONAE SGPS	-0,13
SONAE CAP.	-0,28
EDP	-0,30
PHAROL	-1,62
MOTA ENGIL	-2,88



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.444,51	0,39%	-16,35%	5.434,99	4.175,28
CAC40	4.542,56	0,29%	-2,04%	4.975,71	3.892,46
ESTX 50 PR	3.040,60	0,28%	-6,94%	3.524,04	2.672,73
XTRA DAX	10.689,26	0,25%	-0,50%	11.430,87	8.699,29
S&P 500	2.204,72	0,08%	7,87%	2.204,80	1.810,10
IBEX 35	8.657,20	0,34%	-9,29%	10.476,60	7.579,80
NIKKEI 225	18.333,41	0,94%	-3,68%	20.012,40	14.864,01

