

# AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

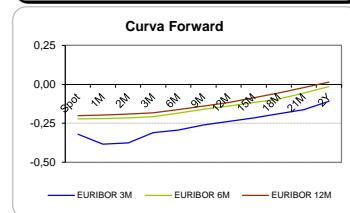
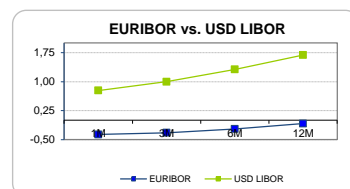
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## RENTA FIXA

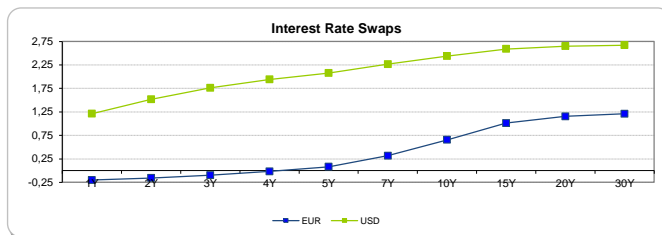
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	0,7711	0	15	0,2576	-0,7990
3M	-0,3190	0	-1	3M	0,9979	0	7	0,3668	-0,7292
6M	-0,2210	0	0	6M	1,3177	0	3	0,5336	-0,6626
12M	-0,0820	0	0	12M	1,6873	0	5	0,7779	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2016	0	0	-0,1165	0,1884	0,7780
2Y	-0,1560	0	1	-0,0510	0,3463	0,9234
3Y	-0,0980	0	1	0,0331	0,4889	1,0536
4Y	-0,0190	0	1	0,1492	0,6344	1,1736
5Y	0,0820	0	1	0,2735	0,7687	1,2708
7Y	0,3150	-1	2	0,5315	1,0027	1,4228
10Y	0,6550	-3	4	0,8600	1,2290	1,5480
15Y	1,0120	-2	6	1,1538	1,3920	1,5929
20Y	1,1540	-2	6	1,2654	1,4292	1,5570
30Y	1,2080	-2	7	1,2970	1,4034	1,4815

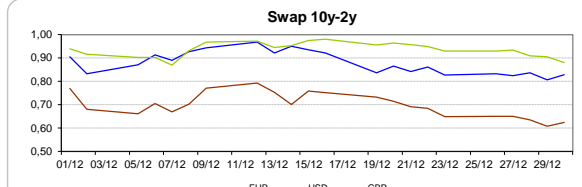
Taxa de Referência	Banco Central
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2130	0	11	1,7353	2,3692	2,6405
2Y	1,5190	1	20	1,9120	2,4429	2,6786
3Y	1,7610	1	26	2,0774	2,5073	2,6800
4Y	1,9430	0	28	2,1837	2,5581	2,7366
5Y	2,0790	0	29	2,2706	2,6000	2,7520
7Y	2,2660	-1	29	2,3988	2,6631	2,7984
10Y	2,4380	-3	29	2,5245	2,7243	2,8207
15Y	2,5910	-3	28	2,6245	2,7360	2,7845
20Y	2,6510	-3	27	2,6598	2,7591	2,7595
30Y	2,6730	-4	26	2,6588	2,7276	2,7480

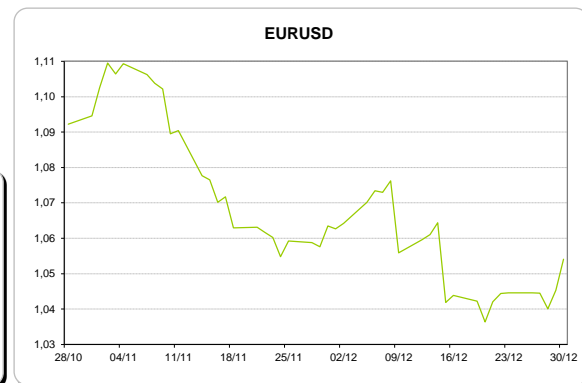
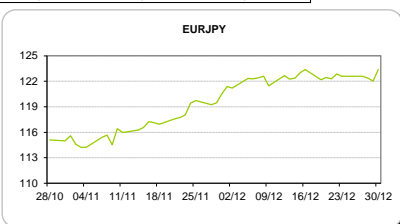
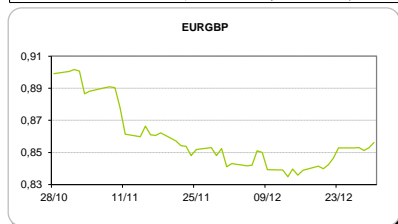


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,58	-0,27	4,05	OT 2Y	0,070	-0,01	-26,50
JETFUEL	502,25	-1,50	50,25	OT 5Y	1,865	-0,03	-38,00
DIESEL	511,50	-1,00	53,75	OT 10Y	3,759	0,01	4,90
COBRE	5,495,00	-58,00	-218,00	BUND 10Y	-0,308	3,20	-11,00
ZINCO	2,511,25	-61,00	-183,75	SCHATZ 2Y	-0,140	-0,23	-6,40
OURO	1,155,95	-2,20	-17,30	T-NOTE 2Y	3,171	-1,45	4,50
TRIGO	408,75	4,00	6,00	T-NOTE 5Y	1,749	-0,38	4,20
LICENÇA C02	6,53	0,16	1,92	GILT 10Y	1,245	0,37	-23,40



## CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0541	0,84%	-0,88%	1,0591	1,0640	1,0754
EUR/GBP	0,85618	-0,37%	-0,43%	0,8582	0,8602	0,8647
EUR/JPY	123,4	-1,10%	-2,37%	123,40	123,40	123,40
EUR/CHF	1,0721	0,11%	0,53%	1,0709	1,0695	1,0669
EUR/BRL	3,4368	-0,73%	4,45%	3,5394	3,6378	3,8174
EUR/PLN	4,4091	-0,05%	1,00%	4,4370	4,4620	4,5099

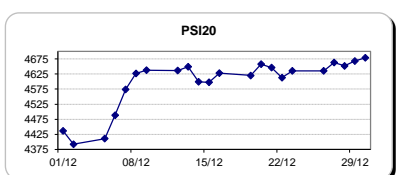


FIXINGS CONTRA USD & EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,0541	0,8562	123,40	1,0721	9,5796	7,4348	1,4179	1,46001	3,4368
USD	0,9479	-	0,8092	116,615	1,0161	9,0812	7,0470	1,3412	1,3812	3,2460
										8,6079

## ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,864	-0,44	-18,99
BANCO BPI	1,131	0,27	3,67
BCP	1,0710	2,00	-70,80
MONTEPIO	0,421	0,00	-35,73
CORT. AMORIM	8,500	0,13	44,35
CTT	6,445	0,08	-27,21
EDP	2,894	-1,06	-12,86
EDP R	6,036	1,55	-16,74
GALP	14,190	-0,11	32,37
J MARTINS	14,740	1,38	22,88
MOTA ENGIL	1,610	0,19	-16,36
NOS	5,638	-0,27	-22,19
PHAROL	0,207	-1,43	-4,20
NAVIGATOR	3,265	-0,46	-6,47
REN	2,698	0,37	-3,02
SEMAPA	13,400	0,04	5,55
SONAE CAP.	0,748	-2,09	46,67
SONAE SGPS	0,874	0,46	-16,60

Maiores ganhos/perdas	
Título	Variação %
BCP	2,00
EDP R	1,55
J MARTINS	1,38
SONAE SGPS	0,46
REN	0,37
ALTRI	-0,44
NAVIGATOR	-0,46
EDP	-1,06
PHAROL	-1,43
SONAE CAP.	-2,09



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.679,20	0,23%	-11,93%	5.345,99	4.175,28
CAC40	4.862,31	0,49%	4,86%	4.864,29	3.892,46
ESTX 50 PR	3.288,40	0,51%	0,64%	3.313,31	2.672,73
XTRA DAX	11.481,06	0,26%	6,87%	11.481,66	8.699,29
S&P 500	2.246,35	-0,12%	9,91%	2.277,53	1.810,10
IBEX 35	9.346,40	0,21%	-2,07%	9.696,40	7.579,80
NIKKEI 225	19.114,37	-0,16%	0,42%	19.592,90	14.864,01

