

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

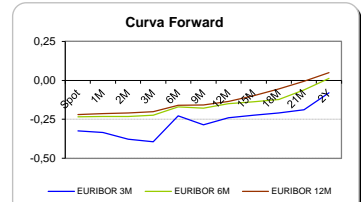
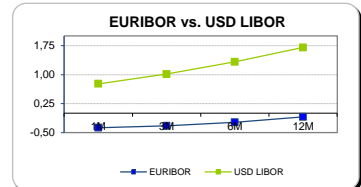
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### RENTA FIXA

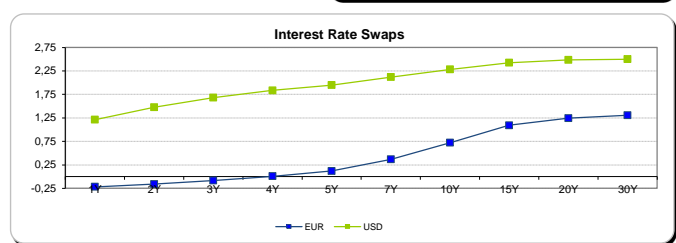
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7633	0	8	0,2584	-0,7888
3M	-0,3240	0	-1	3M	1,0148	0	6	0,3689	-0,7292
6M	-0,2320	0	-2	6M	1,3316	1	4	0,5334	-0,6612
12M	-0,0900	0	-1	12M	1,7007	2	5	0,7841	-0,5028

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2173	0	-2	-0,1375	0,2782
2Y	-0,1620	0	0	-0,0443	0,4155
3Y	-0,0850	1	0	0,0631	0,5519
4Y	0,0080	1	-1	0,1849	0,6925
5Y	0,1190	2	-2	0,3119	0,8278
7Y	0,3660	3	-4	0,5751	1,0603
10Y	0,7210	4	-5	0,9074	1,2899
15Y	1,0920	4	-7	1,2077	1,4569
20Y	1,2430	5	-8	1,3251	1,4987
30Y	1,3060	5	-8	1,3639	1,4804

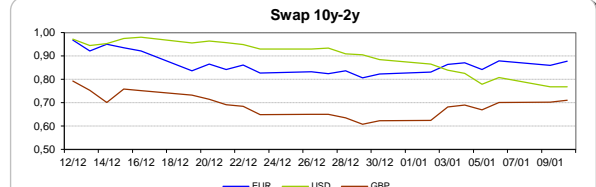
Taxa de Referência	Banco Central
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2110	2	9	1,7276	2,2080	2,4520
2Y	1,4750	4	13	1,8640	2,2680	2,4940
3Y	1,6830	4	14	1,9820	2,3280	2,5160
4Y	1,8350	5	13	2,0670	2,3790	2,5515
5Y	1,9490	5	11	2,1410	2,4190	2,6015
7Y	2,1190	4	8	2,2560	2,4850	2,6195
10Y	2,2820	3	5	2,3730	2,5520	2,6445
15Y	2,4260	2	2	2,4760	2,6181	2,6405
20Y	2,4840	2	0	2,5070	2,5910	2,6200
30Y	2,5020	1	-2	2,5060	2,5550	2,5780

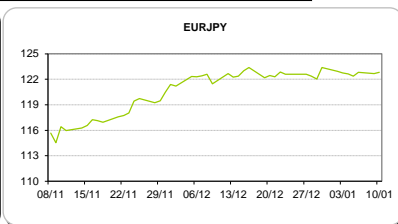
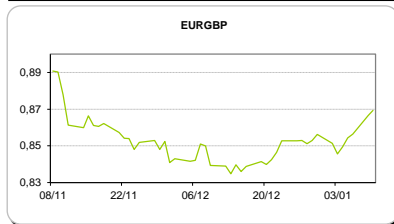


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,39	-0,55	-0,67	OT 2Y	0,208	-0,02	-4,90
JETFUEL	492,50	-11,50	6,50	OT 5Y	1,982	0,04	-21,90
DIESEL	496,25	-11,25	11,75	OT 10Y	4,047	0,07	20,00
COBRE	5.590,00	1,00	-235,00	BUND 10Y	-0,233	-1,32	-9,40
ZINCO	2.651,25	46,75	-51,25	SCHATZ 2Y	-0,124	0,00	-0,70
OURO	1.187,35	6,29	27,34	T-NOTE 10Y	3,093	-0,64	-8,30
TRIGO	425,75	-1,50	9,50	T-NOTE 2Y	1,733	0,00	1,90
LICENÇA C02	5,53	0,25	1,05	GILT 10Y	1,373	1,14	-12,40



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0567	0,49%	-0,27%	1,0614	1,0665	1,0781
EUR/GBP	0,8694	-0,32%	-3,50%	0,8712	0,8733	0,8778
EUR/JPY	122,84	-0,15%	-0,12%	122,84	122,84	122,84
EUR/CHF	1,0738	-0,05%	0,39%	1,0728	1,0715	1,0689
EUR/BRL	3,374	0,30%	5,16%	3,4764	3,5721	3,7488
EUR/PLN	4,3737	0,14%	1,80%	4,3996	4,4258	4,4768



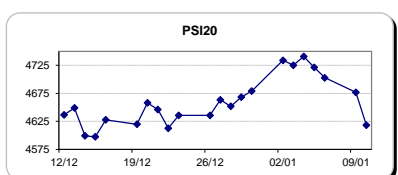
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0567	0,8694	122,84	1,0738	9,5822	7,4340	1,3961	1,43356	3,3740	9,0901
USD	0,9442	-	0,8211	115,465	1,0136	9,0452	7,0195	1,3203	1,3550	3,1853	8,5824

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,895	-0,05	0,80
BANCO BPI	1,132	0,35	0,09
BCP	0,9231	-11,34	-13,81
MONTEPIO	0,417	0,24	-0,95
CORT. AMORIM	8,679	-0,24	2,11
CTT	6,330	-3,06	-1,78
EDP	2,740	-1,93	-5,32
EDP R	5,810	-2,48	-3,74
GALP	14,070	-0,74	-0,85
J MARTINS	15,955	-0,22	8,24
MOTA ENGL	1,620	-0,80	0,62
NOS	5,416	1,04	-3,94
PHAROL	0,223	-2,62	7,73
NAVIGATOR	3,290	0,30	0,77
REN	2,607	-1,36	-3,37
SEMAPA	12,870	-0,73	-3,96
SONAE CAP.	0,738	0,41	-1,34
SONAE SGPS	0,859	0,35	-1,72

Maiores ganhos/perdas	
Título	Variação %
NOS	1,04
SONAE CAP.	0,41
BANCO BPI	0,35
SONAE SGPS	0,35
NAVIGATOR	0,30
EDP	-1,93
EDP R	-2,48
PHAROL	-2,62
CTT	-3,06
BCP	-11,34



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.618,21	-1,26%	-1,30%	5.238,36	4.175,28
CAC40	4.888,23	0,01%	0,53%	4.929,60	3.892,46
ESTX 50 PR	3.306,21	-0,07%	0,49%	3.334,44	2.672,73
XTRA DAX	11.583,30	0,17%	0,89%	11.637,37	8.699,29
S&P 500	2.275,51	0,29%	1,64%	2.282,10	1.810,10
IBEX 35	9.452,00	-0,43%	1,07%	9.552,10	7.579,80
NIKKEI 225	19.301,44	-0,79%	0,98%	19.615,40	14.864,01

