

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

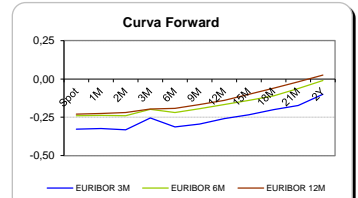
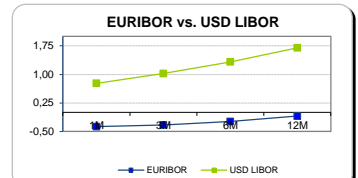
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### RENTA FIXA

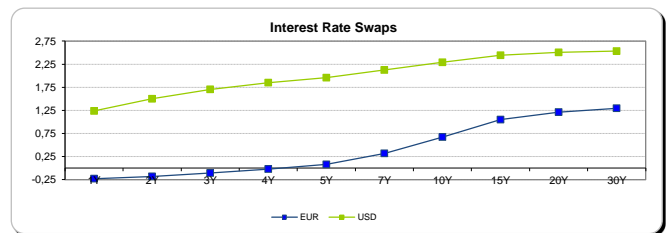
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7683	0	6	0,2644	-0,7870
3M	-0,3280	0	-1	3M	1,0232	0	6	0,3585	-0,7272
6M	-0,2380	0	-2	6M	1,3316	0	3	0,5225	-0,6614
12M	-0,0950	0	-1	12M	1,6984	0	4	0,7704	-0,5030

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2290	2	-3	1,7525	2,2759	2,4584
2Y	-0,1780	0	-2	1,9297	2,3600	2,5440
3Y	-0,1080	0	-2	2,0418	2,3928	2,5577
4Y	-0,0220	0	-4	2,1392	2,4501	2,6025
5Y	0,0810	0	-7	2,2001	2,4760	2,6414
7Y	0,3180	1	-10	2,3102	2,5562	2,6685
10Y	0,6720	1	-12	2,4275	2,6086	2,7013
15Y	1,0490	1	-13	2,5314	2,6541	2,7140
20Y	1,2120	2	-12	2,5715	2,6615	2,6987
30Y	1,2950	4	-11	2,5835	2,6445	2,6646

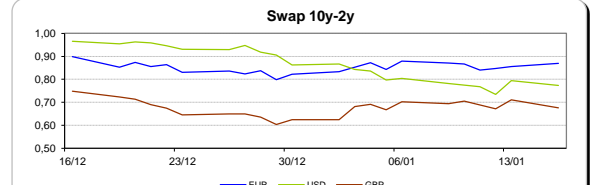
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2380	2	9	1,7525	2,2759	2,4584
2Y	1,5020	4	12	1,9297	2,3600	2,5440
3Y	1,7040	6	12	2,0418	2,3928	2,5577
4Y	1,8500	7	9	2,1392	2,4501	2,6025
5Y	1,9590	8	6	2,2001	2,4760	2,6414
7Y	2,1240	9	0	2,3102	2,5562	2,6685
10Y	2,2900	10	-5	2,4275	2,6086	2,7013
15Y	2,4420	10	-9	2,5314	2,6541	2,7140
20Y	2,5070	10	-11	2,5715	2,6615	2,6987
30Y	2,5340	11	-13	2,5835	2,6445	2,6646

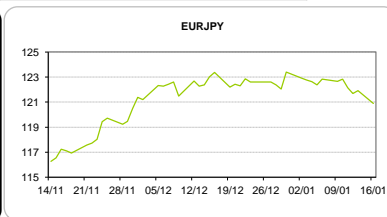
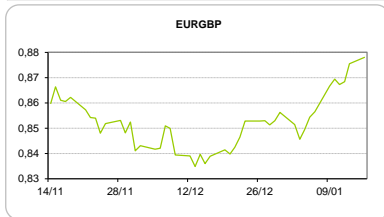


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,41	-0,04	-0,41	OT 2Y	0,208	-0,01	-6,90
JETFUEL	490,25	-4,50	-6,75	OT 5Y	1,924	-0,05	-14,60
DIESEL	490,25	-5,00	-5,25	OT 10Y	3,853	-0,05	7,90
COBRE	5.910,00	67,00	219,00	BUND 10Y	-0,268	-1,54	-15,00
ZINCO	2.773,25	63,50	77,50	SCHATZ 2Y	-0,133	-2,29	-0,30
OURO	1.202,85	5,27	68,01	T-NOTE 10Y	3,089	-0,96	-20,20
TRIGO	426,00	-0,25	8,50	T-NOTE 2Y	1,722	-1,52	-12,90
LICENÇA C02	4,72	-0,33	-0,23	GILT 10Y	1,318	-5,48	-24,30



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0594	-0,63%	1,48%	1,0641	1,0693	1,0811
EUR/GBP	0,87808	-0,30%	-4,46%	0,8800	0,8820	0,8865
EUR/JPY	120,91	0,83%	2,04%	120,91	120,91	120,91
EUR/CHF	1,0722	0,13%	0,10%	1,0711	1,0699	1,0673
EUR/BRL	3,4237	0,07%	3,24%	3,5246	3,6189	3,7910
EUR/PLN	4,3750	0,29%	0,94%	4,4007	4,4265	4,4779



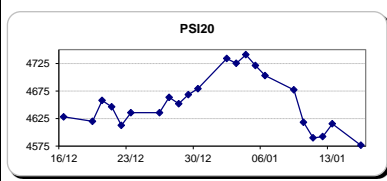
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0594	0,8781	120,91	1,0722	9,4879	7,4369	1,3955	1,41841	3,4237	9,0466
USD	0,9433	-	0,829	114,12	1,0112	8,9567	7,0150	1,3151	1,3380	3,2264	8,5370

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,033	2,31	4,37
BANCO BPI	1,128	-0,09	-0,27
BCP	0,8031	-7,58	-25,01
MONTEPIO	0,412	-0,24	-2,14
CORT. AMORIM	8,603	-0,82	1,21
CTT	6,107	0,11	-5,24
EDP	2,769	-0,18	-4,32
EDP R	5,750	-1,05	-4,74
GALP	14,220	-1,59	0,21
J MARTINS	15,870	0,09	7,67
MOTA ENGIL	1,602	-1,54	-0,50
NOS	5,331	-0,21	-5,45
PHAROL	0,230	0,00	11,11
NAVIGATOR	3,290	-1,32	0,77
REN	2,589	-0,38	-4,04
SEMAPA	12,930	-0,65	-3,51
SONAE CAP.	0,682	-3,40	-8,82
SONAE SGPS	0,826	-1,90	-5,49

Maiores ganhos/perdas	
Título	Variação %
ALTRI	2,31
CTT	0,11
J MARTINS	0,09
MOTA ENGIL	-1,54
GALP	-1,59
SONAE SGPS	-1,90
SONAE CAP.	-3,40
BCP	-7,58



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.576,53	-0,84%	-2,19%	5.222,69	4.175,28
CAC40	4.882,18	-0,82%	0,41%	4.929,60	3.892,46
ESTX 50 PR	3.294,53	-0,90%	0,12%	3.334,44	2.672,73
XTRA DAX	11.554,71	-0,64%	0,64%	11.692,27	8.699,29
S&P 500	2.274,64	0,18%	1,60%	2.282,10	1.810,10
IBEX 35	9.410,00	-1,07%	0,62%	9.552,10	7.579,80
NIKKEI 225	19.095,24	-1,00%	-0,10%	19.615,40	14.864,01

