

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

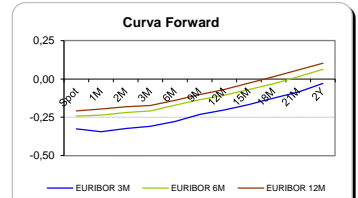
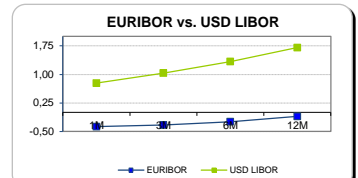
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### RENTA FIXA

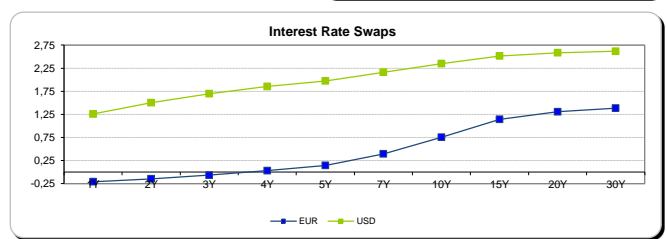
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,7711	0	1	0,2653	-0,7894
3M	-0,3290	0	0	3M	1,0362	0	2	0,3621	-0,7244
6M	-0,2400	0	0	6M	1,3382	0	0	0,5204	-0,6624
12M	-0,1020	0	-1	12M	1,7026	1	0	0,7529	-0,5080

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2080	0	2	-0,0695	0,3487	0,9060
2Y	-0,1450	0	2	0,0174	0,4823	1,0534
3Y	-0,0640	1	3	0,1269	0,6002	1,1883
4Y	0,0330	1	3	0,2482	0,7630	1,3110
5Y	0,1460	1	4	0,3791	0,9007	1,4155
7Y	0,3960	2	4	0,6456	1,1407	1,5623
10Y	0,7560	2	5	0,9853	1,3880	1,7170
15Y	1,1430	2	6	1,3086	1,5732	1,7827
20Y	1,3080	3	7	1,4395	1,6284	1,7690
30Y	1,3870	3	8	1,4930	1,6120	1,6976

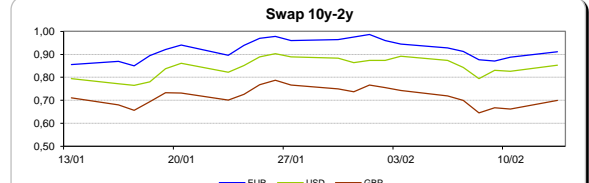
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2570	1	4	1,7789	2,3340	2,6265
2Y	1,5030	2	4	1,9363	2,4130	2,6740
3Y	1,6990	3	4	2,0914	2,4830	2,6595
4Y	1,8540	4	5	2,1947	2,5405	2,7400
5Y	1,9770	4	7	2,2826	2,5875	2,7895
7Y	2,1640	5	9	2,3925	2,6605	2,8065
10Y	2,3500	5	12	2,5255	2,7579	2,8315
15Y	2,5150	5	13	2,6595	2,7435	2,7960
20Y	2,5860	5	14	2,7017	2,8062	2,7730
30Y	2,6160	4	15	2,7039	2,7227	2,8000

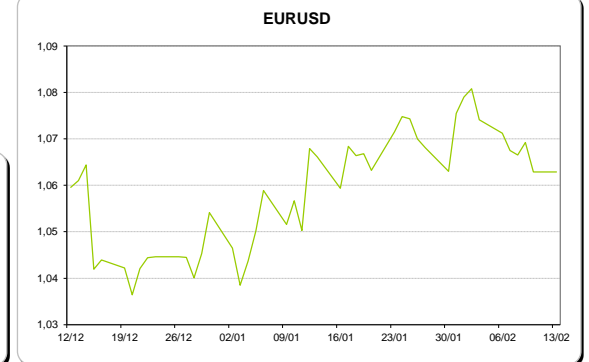
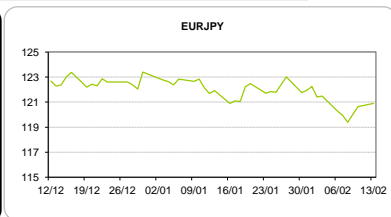


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,57	-1,13	-0,34	OT 2Y	0,092	0,01	-15,60
JETFUEL	500,50	10,50	17,00	OT 5Y	1,940	-0,10	-5,70
DIESEL	506,75	4,50	21,00	OT 10Y	4,005	-0,11	9,80
COBRE	6.087,50	268,00	332,00	BUND 10Y	-0,289	0,07	-0,10
ZINCO	2.934,50	102,00	223,50	SCHATZ 2Y	-0,188	-0,46	-7,80
OURO	1.224,21	-9,44	26,63	T-NOTE 10Y	3,123	2,40	3,50
TRIGO	451,25	2,25	25,25	T-NOTE 2Y	1,703	0,76	-3,00
LICENÇA C02	4,89	-0,23	-0,16	GILT 10Y	1,286	1,97	-1,60



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0629	0,00%	-0,30%	1,0672	1,0723	1,0841
EUR/GBP	0,8489	0,47%	3,13%	0,8506	0,8526	0,8570
EUR/JPY	120,9	-0,21%	0,84%	120,90	120,90	120,90
EUR/CHF	1,0662	0,09%	0,67%	1,0651	1,0637	1,0608
EUR/BRL	3,2998	0,38%	3,79%	3,3855	3,4734	3,6363
EUR/PLN	4,3106	-0,36%	1,79%	4,3338	4,3585	4,4074



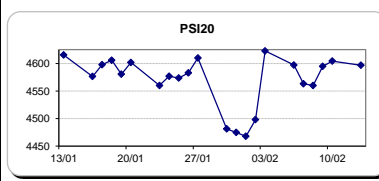
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0629	0,8489	120,90	1,0662	9,4765	7,4369	1,3863	1,387	3,2998	8,8915
USD	0,9430	-	0,7999	113,91	1,0051	8,9324	7,0115	1,3088	1,3091	3,1167	8,3860

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,095	-0,02	5,98
BANCO BPI	0,948	3,04	-16,18
BCP	0,1451	-1,43	-21,34
MONTEPIO	0,414	0,49	-1,66
CORT. AMORIM	9,660	2,44	13,65
CTT	4,950	1,02	-23,20
EDP	2,800	0,47	-3,25
EDP R	6,150	0,46	1,89
GALP	13,910	0,47	-1,97
J MARTINS	16,160	-0,43	9,63
MOTA ENGIL	1,640	0,99	1,86
NOS	5,248	-0,04	-6,92
PHAROL	0,384	-11,93	85,51
NAVIGATOR	3,469	-0,89	6,25
REN	2,616	0,31	-3,04
SEMAPA	13,350	0,45	-0,37
SONAE CAP.	0,688	0,29	-8,02
SONAE SGPS	0,821	0,24	-6,06

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	3,04
CORT. AMORIM	2,44
CTT	1,02
MOTA ENGIL	0,99
MONTEPIO	0,49
NOS	-0,04
J MARTINS	-0,43
NAVIGATOR	-0,89
BCP	-1,43
PHAROL	-11,93



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.596,73	-0,17%	-1,76%	5.222,69	4.175,28
CAC40	4.888,19	1,24%	0,53%	4.929,60	3.922,71
ESTX 50 PR	3.305,23	1,05%	0,45%	3.342,47	2.678,27
XTRA DAX	11.774,43	0,92%	2,56%	11.893,08	8.815,77
S&P 500	2.326,45	0,45%	3,91%	2.327,34	1.833,40
IBEX 35	9.484,10	1,13%	1,41%	9.623,50	7.579,80
NIKKEI 225	19.459,15	0,41%	1,80%	19.615,40	14.864,01

