

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

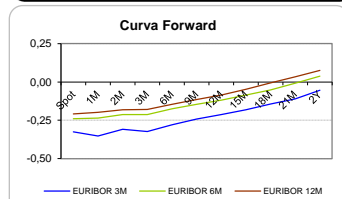
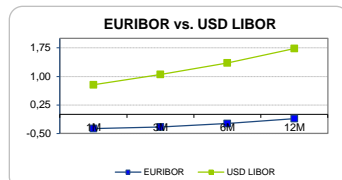
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### RENTA FIXA

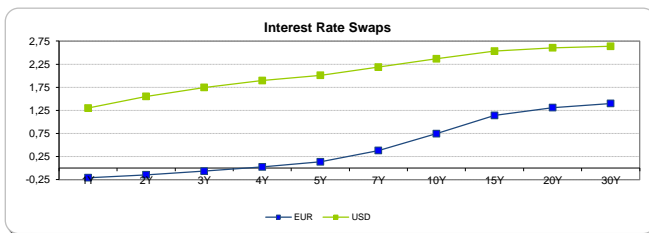
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,7794	0	1	0,2628	-0,7908
3M	-0,3290	0	0	3M	1,0523	0	3	0,3584	-0,7264
6M	-0,2380	0	0	6M	1,3574	-1	3	0,5186	-0,6658
12M	-0,1090	0	-1	12M	1,7354	-1	3	0,7446	-0,5114

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2080	0	1	-0,0870	0,3091	0,8761
2Y	-0,1450	-1	4	-0,0057	0,4517	1,0212
3Y	-0,0660	-2	6	0,0981	0,5900	1,1490
4Y	0,0250	-3	7	0,2219	0,7309	1,2740
5Y	0,1340	-3	8	0,3516	0,8680	1,3810
7Y	0,3820	-4	9	0,6151	1,1095	1,5440
10Y	0,7460	-5	9	0,9565	1,3599	1,6880
15Y	1,1410	-6	10	1,2875	1,5539	1,7620
20Y	1,3110	-6	11	1,4195	1,6074	1,7490
30Y	1,4000	-7	11	1,4726	1,5940	1,6819

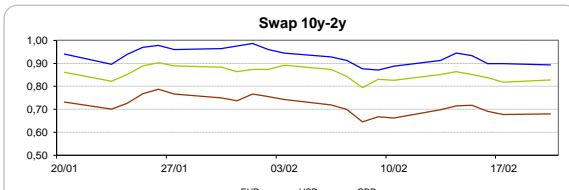
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2980	-1	8	1,8108	2,4058	2,6194
2Y	1,5510	-2	9	1,9654	2,4428	2,6818
3Y	1,7460	-2	10	2,1082	2,5058	2,7106
4Y	1,8960	-3	11	2,1979	2,5596	2,7558
5Y	2,0090	-3	12	2,2813	2,6022	2,7888
7Y	2,1870	-3	13	2,4087	2,6836	2,8355
10Y	2,3670	-3	15	2,5487	2,7561	2,8657
15Y	2,5330	-2	16	2,6621	2,8049	2,8780
20Y	2,6060	-1	17	2,7076	2,8125	2,8589
30Y	2,6360	-1	17	2,7122	2,7839	2,8100

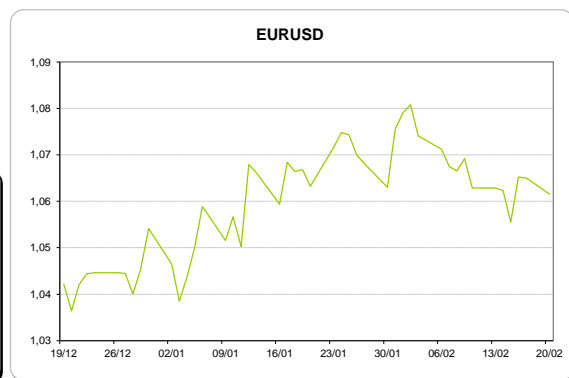
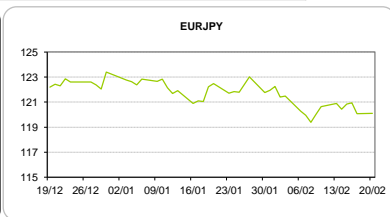
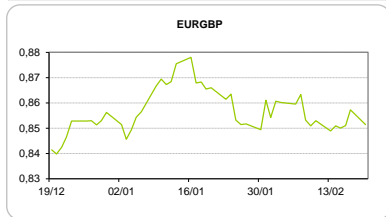


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,12	0,31	0,14	OT 2Y	0,042	0,03	-8,30
JETFUEL	489,50	0,25	-3,75	OT 5Y	1,856	-0,02	-5,60
DIESEL	494,00	-1,25	3,00	OT 10Y	3,990	-0,04	10,90
COBRE	5.970,00	-40,00	206,00	BUND 10Y	-0,338	-1,09	-11,30
ZINCO	2.805,25	-48,00	93,00	SCHATZ 2Y	-0,242	-3,42	-13,90
OURO	1.237,82	2,87	27,25	T-NOTE 10Y	3,109	0,16	-5,30
TRIGO	455,50	-5,75	7,25	T-NOTE 2Y	1,688	-0,38	-7,20
LICENÇA C02	5,09	0,11	-0,34	GILT 10Y	1,201	1,02	-20,20



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0616	-0,32%	-0,15%	1,0659	1,0711	1,0831
EUR/GBP	0,85145	0,68%	1,70%	0,8531	0,8551	0,8593
EUR/JPY	120,11	-0,03%	1,96%	120,11	120,11	120,11
EUR/CHF	1,0645	-0,02%	0,75%	1,0633	1,0618	1,0589
EUR/BRL	3,279	0,23%	3,62%	3,3624	3,4498	3,6074
EUR/PLN	4,3152	0,43%	1,23%	4,3384	4,3623	4,4108

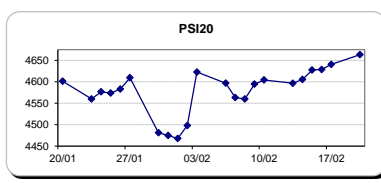


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0616	0,8515	120,11	1,0645	9,4831	7,4331	1,3903	1,38144	3,2790	8,8512
USD	0,9415	-	0,8018	113,12	1,0022	8,9280	6,9988	1,3096	1,3017	3,0859	8,3310

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,266	-0,49	10,40
BANCO BPI	0,977	2,52	-13,62
BCP	0,1547	2,45	-16,13
MONTEPIO	0,430	0,00	2,14
CORT. AMORIM	9,660	0,43	13,65
CTT	5,011	-1,69	-22,25
EDP	2,879	0,70	-0,52
EDP R	6,310	1,40	4,54
GALP	13,685	-0,11	-3,56
J MARTINS	16,405	1,64	11,30
MOTA ENGIL	1,609	-0,43	-0,06
NOS	5,433	0,97	-3,64
PHAROL	0,350	-8,85	69,08
NAVIGATOR	3,450	-0,46	5,67
REN	2,615	-0,38	-3,08
SEMAPA	13,315	-0,34	-0,63
SONAE CAP.	0,698	0,29	-6,68
SONAE SGPS	0,822	0,37	-5,95
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	2,52
BCP	2,45
J MARTINS	1,64
EDP R	1,40
NOS	0,97
MOTA ENGIL	-0,43
NAVIGATOR	-0,46
ALTRI	-0,49
CTT	-1,69
PHAROL	-8,85



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.663,42	0,49%	-0,34%	5.222,69	4.175,28
CAC40	4.864,99	-0,05%	0,06%	4.932,35	3.955,98
ESTX 50 PR	3.312,39	0,11%	0,66%	3.342,47	2.678,27
XTRA DAX	11.827,62	0,60%	3,02%	11.893,08	9.125,19
S&P 500	2.351,16	0,17%	5,02%	2.351,31	1.891,00
IBEX 35	9.526,60	0,28%	1,87%	9.623,50	7.579,80
NIKKEI 225	19.251,08	0,09%	0,72%	19.615,40	14.864,01

