

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

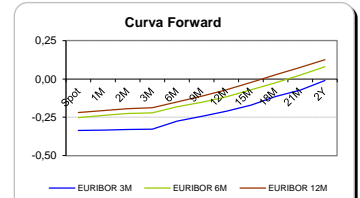
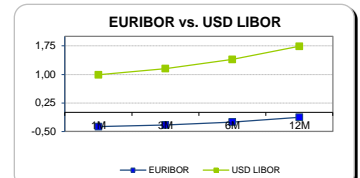
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### RENTA FIXA

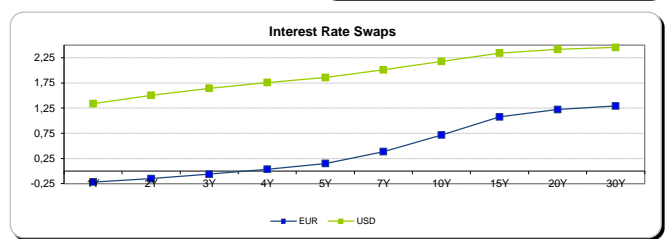
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,9883	0	1	0,2545	-0,7760
3M	-0,3310	0	0	3M	1,1532	0	0	0,3359	-0,7322
6M	-0,2490	0	-1	6M	1,3941	0	-4	0,4796	-0,6732
12M	-0,1240	0	-2	12M	1,7393	0	-8	0,6908	-0,5050

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2185	1	-3	-0,0706	0,3792	0,8980
2Y	-0,1490	2	-6	0,0275	0,5235	1,0239
3Y	-0,0630	3	-9	0,1468	0,6345	1,1425
4Y	0,0380	4	-11	0,2715	0,7752	1,2580
5Y	0,1510	4	-13	0,3962	0,8952	1,3470
7Y	0,3860	5	-14	0,6405	1,1096	1,4937
10Y	0,7180	5	-15	0,9521	1,3200	1,6134
15Y	1,0740	6	-15	1,2349	1,4756	1,6632
20Y	1,2210	6	-16	1,3474	1,5156	1,6366
30Y	1,2900	6	-17	1,3824	1,4914	1,5645

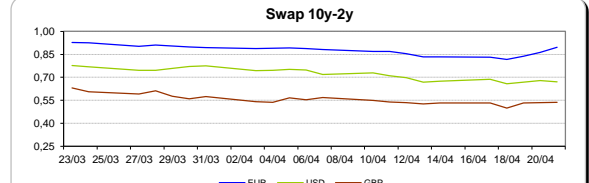
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3380	1	-6	1,6897	2,1245	2,4033
2Y	1,5030	1	-15	1,8020	2,1915	2,4180
3Y	1,6430	2	-21	1,9080	2,2515	2,4842
4Y	1,7580	2	-25	1,9935	2,3030	2,4870
5Y	1,8550	2	-27	2,0670	2,3724	2,5425
7Y	2,0090	2	-29	2,1835	2,4461	2,6670
10Y	2,1770	2	-29	2,3348	2,5204	2,6300
15Y	2,3420	2	-30	2,4245	2,5718	2,6160
20Y	2,4170	2	-29	2,4675	2,5580	2,5990
30Y	2,4540	2	-28	2,4735	2,5310	2,5560

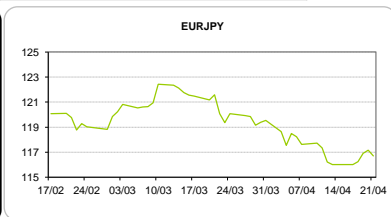
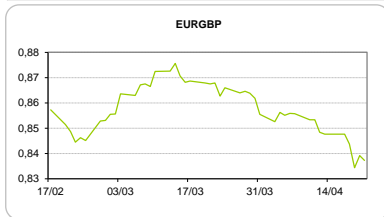


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,12	-0,87	0,93	OT 2Y	0,426	0,01	-20,20
JETFUEL	469,75	-9,00	8,50	OT 5Y	2,158	-0,03	-23,60
DIESEL	474,00	-9,75	10,25	OT 10Y	3,743	-0,03	-41,20
COBRE	5.635,50	67,00	-257,00	BUND 10Y	-0,191	1,25	-17,60
ZINCO	2.623,50	87,50	-235,75	SCHATZ 2Y	-0,165	0,91	-7,60
OURO	1.284,61	2,72	40,04	T-NOTE 10Y	2,958	-2,21	-16,60
TRIGO	420,50	-1,25	-21,75	T-NOTE 2Y	1,688	-1,89	-13,30
LICENÇA C02	4,57	-0,18	-0,37	GILT 10Y	0,981	-2,83	-16,10



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0698	-0,44%	-0,96%	1,0747	1,0800	1,0914
EUR/GBP	0,8372	0,24%	3,62%	0,8390	0,8410	0,8450
EUR/JPY	116,72	0,38%	4,16%	116,72	116,72	116,72
EUR/CHF	1,0678	0,23%	0,62%	1,0667	1,0653	1,0624
EUR/BRL	3,3728	0,13%	-2,17%	3,4579	3,5359	3,6834
EUR/PLN	4,2654	0,02%	0,27%	4,2880	4,3113	4,3565

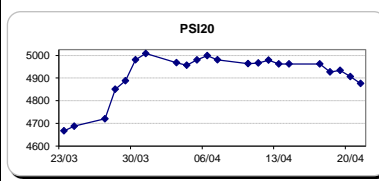


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0698	0,8372	116,72	1,0678	9,6427	7,4367	1,4439	1,41851	3,3728	9,2831
USD	0,9355	-	0,7826	109,075	0,9985	9,0251	6,9559	1,3516	1,3289	3,1436	8,6797

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,186	-0,95	8,33
BANCO BPI	1,050	-0,94	-7,16
BCP	0,1875	0,27	1,65
MONTEPIO	0,416	0,24	-1,19
CORT. AMORIM	10,340	-0,67	21,65
CTT	5,009	0,42	-22,28
EDP	3,045	-0,07	5,22
EDP R	6,880	-0,29	13,98
GALP	14,175	-0,70	-0,11
J MARTINS	16,100	-1,23	9,23
MOTA ENGIL	2,220	-0,80	37,89
NOS	5,044	-0,98	-10,54
PHAROL	0,295	-4,53	42,51
NAVIGATOR	3,687	-0,78	12,92
REN	2,660	-0,71	-1,41
SEMAPA	14,350	-0,35	7,09
SONAE CAP.	0,834	-2,91	11,50
SONAE SGPS	0,903	-1,53	3,32

Maiores ganhos/perdas	
Título	Variação %
CTT	0,42
BCP	0,27
MONTEPIO	0,24
NOS	-0,98
J MARTINS	-1,23
SONAE SGPS	-1,53
SONAE CAP.	-2,91
PHAROL	-4,53



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.876,43	-0,62%	4,22%	5.125,03	4.175,28
CAC40	5.059,20	-0,37%	4,05%	5.142,81	3.955,98
ESTX 50 PR	3.440,27	0,01%	4,55%	3.508,11	2.678,27
XTRA DAX	12.048,57	0,18%	4,94%	12.375,58	9.214,10
S&P 500	2.353,41	-0,10%	5,12%	2.400,98	1.991,68
IBEX 35	10.377,00	0,04%	10,96%	10.534,50	7.579,80
NIKKEI 225	18.620,75	1,03%	-2,58%	19.668,01	14.864,01

