

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

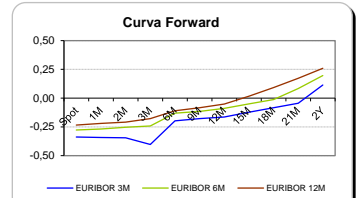
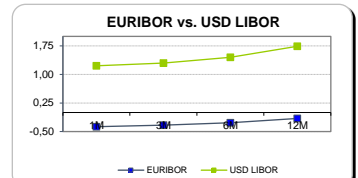
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### RENTA FIXA

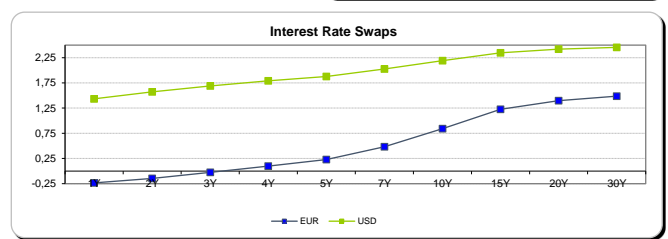
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2272	0	18	0,2558	-0,7828
3M	-0,3310	0	0	3M	1,2986	0	10	0,3067	-0,7300
6M	-0,2710	0	-2	6M	1,4482	0	3	0,4637	-0,6626
12M	-0,1560	0	-3	12M	1,7396	0	2	0,6823	-0,4940

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2340	0	0	-0,0551	0,5490	1,0910
2Y	-0,1450	1	1	0,1033	0,6940	1,2220
3Y	-0,0260	1	3	0,2575	0,8250	1,3430
4Y	0,0990	1	4	0,4016	0,9560	1,4570
5Y	0,2280	1	5	0,5383	1,0800	1,5590
7Y	0,4840	1	5	0,7986	1,3030	1,7108
10Y	0,8420	2	5	1,1266	1,5294	1,8330
15Y	1,2270	2	5	1,4356	1,7059	1,8990
20Y	1,3980	2	5	1,5608	1,7527	1,8820
30Y	1,4870	2	4	1,6111	1,7390	1,8220

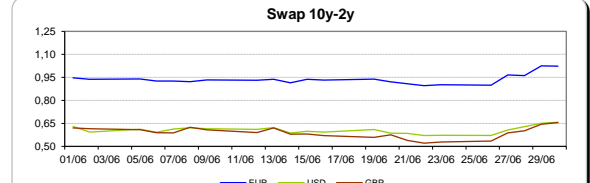
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4340	0	7	1,7575	2,1515	2,4370
2Y	1,5710	0	4	1,8395	2,2280	2,5150
3Y	1,6900	0	2	1,9725	2,3189	2,5250
4Y	1,7900	1	1	2,0580	2,3801	2,5961
5Y	1,8770	1	1	2,1352	2,4315	2,6290
7Y	2,0270	2	0	2,2633	2,5139	2,6761
10Y	2,1920	2	0	2,3978	2,5645	2,7101
15Y	2,3480	3	-1	2,5140	2,6451	2,6955
20Y	2,4190	2	-2	2,5654	2,6645	2,6810
30Y	2,4550	2	-2	2,5785	2,6120	2,6745

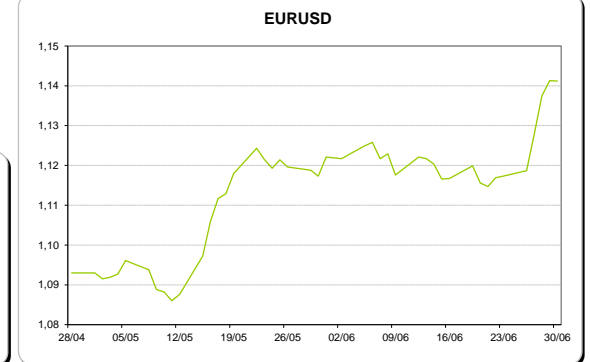
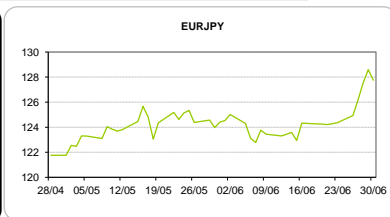
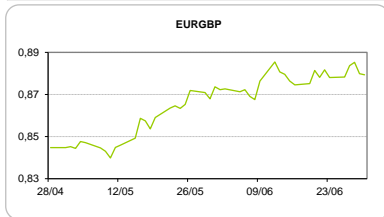


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,92	0,50	-2,84	OT 2Y	0,132	-0,04	-14,20
JETFUEL	442,25	4,50	-31,50	OT 5Y	1,319	-0,01	-14,60
DIESEL	443,25	7,25	-25,75	OT 10Y	3,039	0,01	-2,10
COBRE	5.925,00	59,00	282,50	BUND 10Y	-0,140	2,15	17,80
ZINCO	2.757,00	20,50	119,50	SCHATZ 2Y	0,071	0,23	14,20
OURO	1.243,05	-2,47	-25,89	T-NOTE 10Y	3,003	0,95	5,80
TRIGO	516,25	20,25	72,50	T-NOTE 2Y	1,862	0,76	7,60
LICENÇA C02	5,04	-0,03	0,06	GILT 10Y	1,278	2,15	22,90



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1412	-0,01%	1,70%	1,1468	1,1527	1,1646
EUR/GBP	0,87933	0,06%	-0,65%	0,8811	0,8832	0,8876
EUR/JPY	127,75	0,66%	-2,62%	127,75	127,75	127,75
EUR/CHF	1,0937	-0,01%	-0,50%	1,0925	1,0912	1,0887
EUR/BRL	3,7718	0,16%	-3,85%	3,8612	3,9393	4,0973
EUR/PLN	4,2309	0,24%	-1,17%	4,2530	4,2754	4,3208

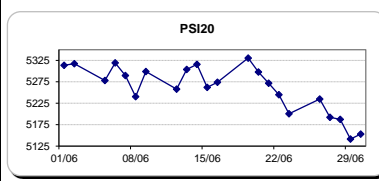


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1412	0,8793	127,75	1,0937	9,6349	7,4352	1,4821	1,48685	3,7718	9,5599
USD	0,8770	-	0,7703	112,325	0,9579	8,4369	6,5204	1,2984	1,3038	3,3132	8,3774

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,036	-2,02	4,45
BANCO BPI	1,052	0,10	-6,98
BCP	0,2357	1,07	27,78
MONTEPIO	0,482	-0,62	14,49
CORT. AMORIM	12,860	0,59	51,29
CTT	5,543	-0,47	-14,00
EDP	2,863	-0,17	-1,07
EDP R	6,963	0,04	15,36
GALP	13,255	0,38	-6,59
J MARTINS	17,090	0,21	15,94
MOTA ENGIL	2,430	-0,16	50,93
NOS	5,314	-0,06	-5,75
PHAROL	0,305	0,99	47,34
NAVIGATOR	3,781	0,61	15,80
REN	2,741	-0,51	1,59
SEMAPA	16,975	0,09	26,68
SONAE CAP.	0,901	1,35	20,45
SONAE SGPS	0,974	0,72	11,44

Maiores ganhos/perdas	
Título	Varição %
SONAE CAP.	1,35
BCP	1,07
PHAROL	0,99
SONAE SGPS	0,72
NAVIGATOR	0,61
EDP	-0,17
CTT	-0,47
REN	-0,51
MONTEPIO	-0,62
ALTRI	-2,02



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.152,96	0,22%	10,12%	5.359,19	4.316,77
CAC40	5.120,68	-0,65%	5,31%	5.442,10	4.062,07
ESTX 50 PR	3.440,86	-0,67%	4,79%	3.666,80	2.742,66
XTRA DAX	12.327,35	-0,58%	7,52%	12.951,54	9.304,01
S&P 500	2.422,33	0,18%	8,27%	2.453,82	2.070,00
IBEX 35	10.440,70	-0,67%	11,85%	11.184,40	7.857,80
NIKKEI 225	20.033,43	-0,92%	4,81%	20.318,11	15.106,52

