

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

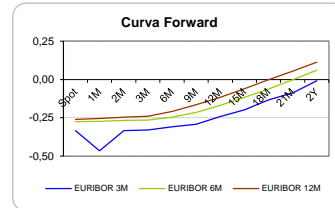
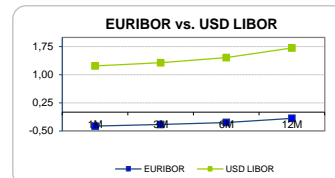
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### RENTA FIXA

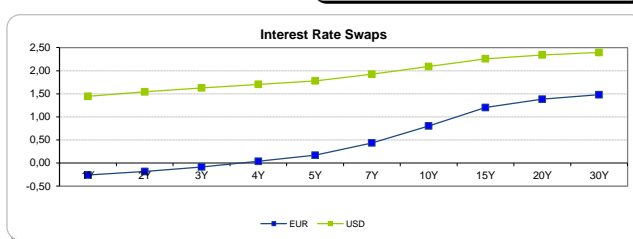
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2317	-1	0	0,2502	-0,7872
3M	-0,3290	0	0	3M	1,3178	0	1	0,2774	-0,7262
6M	-0,2730	0	0	6M	1,4539	0	0	0,4016	-0,6514
12M	-0,1610	0	-1	12M	1,7134	0	-1	0,5940	-0,5056

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2610	0	-1	-0,1159	0,3942
2Y	-0,1840	0	-3	-0,0014	0,5380
3Y	-0,0830	0	-6	0,1294	0,6905
4Y	0,0380	1	-9	0,2679	0,8260
5Y	0,1690	1	-11	0,4089	0,9605
7Y	0,4350	1	-14	0,6825	1,1975
10Y	0,8020	1	-15	1,0295	1,4494
15Y	1,2020	1	-16	1,3666	1,6511
20Y	1,3810	1	-16	1,5091	1,7116
30Y	1,4780	1	-16	1,5752	1,7092

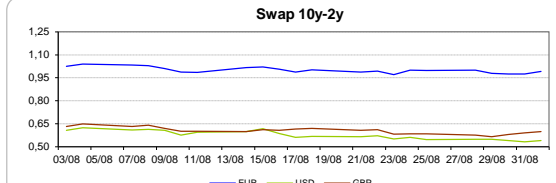
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4430	0	-2	1,6523	1,9210	2,2070
2Y	1,5430	2	-6	1,7055	1,9915	2,2680
3Y	1,6290	3	-9	1,7775	2,0620	2,3200
4Y	1,7060	3	-12	1,8465	2,1280	2,3620
5Y	1,7810	3	-14	1,9165	2,1845	2,4344
7Y	1,9220	4	-16	2,0420	2,2785	2,4680
10Y	2,0880	4	-18	2,1880	2,3820	2,5205
15Y	2,2600	4	-18	2,3300	2,4435	2,5320
20Y	2,3430	4	-19	2,3925	2,4915	2,5350
30Y	2,3930	4	-18	2,4220	2,4525	2,5095

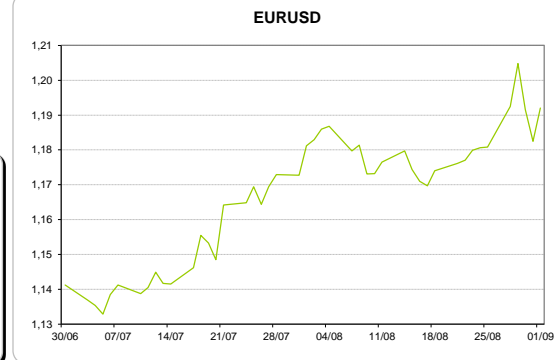
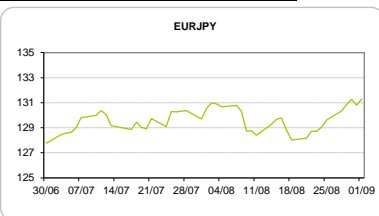
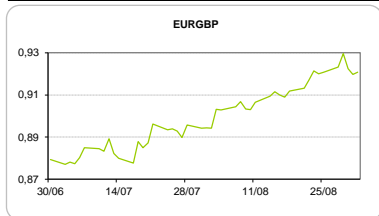


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,65	-0,21	0,71	OT 2Y	0,010	0,01	-11,70
JETFUEL	474,00	3,75	-6,00	OT 5Y	1,193	0,01	-4,30
DIESEL	511,25	10,00	12,75	OT 10Y	2,841	0,01	-2,30
COBRE	6.815,00	19,00	419,00	BUND 10Y	-0,362	1,30	-14,90
ZINCO	3.142,75	51,50	353,00	SCHATZ 2Y	-0,126	-0,46	-7,60
OURO	1.324,60	3,19	55,75	T-NOTE 10Y	2,891	1,57	-10,60
TRIGO	438,00	3,50	-49,75	T-NOTE 2Y	1,843	1,52	-4,60
LICENÇA C02	5,83	-0,11	0,53	GILT 10Y	1,131	2,31	-18,70



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,192	0,80%	0,91%	1,1977	1,2040	1,2170
EUR/GBP	0,92075	-0,11%	-2,86%	0,9224	0,9244	0,9287
EUR/JPY	131,29	-0,37%	-0,58%	131,29	131,29	131,29
EUR/CHF	1,1438	-0,17%	-0,37%	1,1427	1,1413	1,1391
EUR/BRL	3,7222	0,75%	-0,85%	3,7871	3,8496	3,9869
EUR/PLN	4,2559	-0,20%	-0,04%	4,2750	4,2962	4,3409

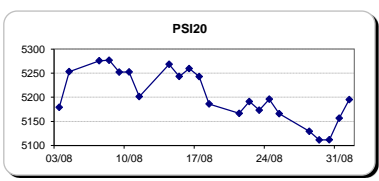


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1920	0,9208	131,29	1,1438	9,4985	7,4373	1,4711	1,48895	3,7222
USD	0,8417	-	0,7709	110,18	0,9624	7,9802	6,2597	1,2380	1,2539	3,1298

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,715	1,23	-3,86
BANCO BPI	1,077	1,89	-4,77
BCP	0,2265	1,39	22,79
MONTEPIO	0,997	0,10	136,82
CORT. AMORIM	11,645	1,84	37,00
CTT	5,168	-0,75	-19,81
EDP	3,245	0,62	12,13
EDP R	6,908	0,49	14,45
GALP	14,040	0,93	-1,06
J MARTINS	16,890	0,78	14,59
MOTA ENGIL	2,428	0,04	50,81
NOS	5,390	0,20	-4,40
PHAROL	0,318	-1,24	53,62
NAVIGATOR	3,623	1,06	14,34
REN	2,789	1,05	3,37
SEMAPA	15,375	1,32	14,74
SONAE CAP.	0,766	2,13	2,41
SONAE SGPS	0,951	1,06	8,81

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	2,13
BANCO BPI	1,89
CORT. AMORIM	1,84
BCP	1,39
SEMAPA	1,32
CTT	-0,75
PHAROL	-1,24



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.195,28	0,75%	11,03%	5.359,19	4.356,54
CAC40	5.123,26	0,74%	5,37%	5.442,10	4.310,88
ESTX 50 PR	3.443,88	0,65%	4,66%	3.666,80	2.922,82
XTRA DAX	12.142,64	0,72%	5,76%	12.951,54	10.174,92
S&P 500	2.477,90	0,24%	10,67%	2.490,87	2.083,79
IBEX 35	10.325,50	0,25%	10,41%	11.184,40	8.512,40
NIKKEI 225	19.691,47	0,23%	3,02%	20.318,11	16.111,81

