

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

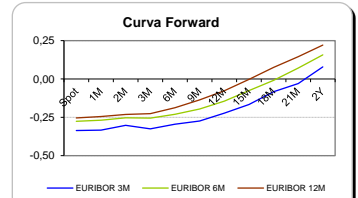
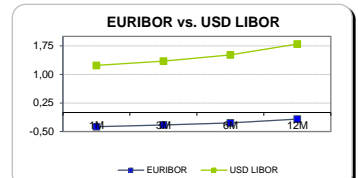
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### RENTA FIXA

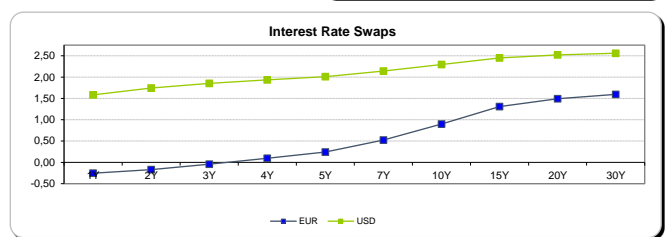
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2378	0	1	0,2668	-0,7826
3M	-0,3290	0	0	3M	1,3486	0	3	0,3435	-0,7260
6M	-0,2730	0	0	6M	1,5135	0	6	0,5016	-0,6488
12M	-0,1730	0	-1	12M	1,8001	0	9	0,7340	-0,5108

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2542	0	1	-0,0786	0,5230	1,1050
2Y	-0,1690	1	2	0,0716	0,6710	1,2385
3Y	-0,0440	1	5	0,2220	0,8289	1,3630
4Y	0,0970	1	7	0,3700	0,9530	1,4785
5Y	0,2430	1	9	0,5160	1,0840	1,5835
7Y	0,5250	1	10	0,7900	1,3145	1,7410
10Y	0,9010	0	10	1,1335	1,5623	1,8855
15Y	1,3070	0	10	1,4689	1,7582	1,9660
20Y	1,4920	0	10	1,6091	1,8165	1,9580
30Y	1,5950	0	10	1,6755	1,8140	1,9070

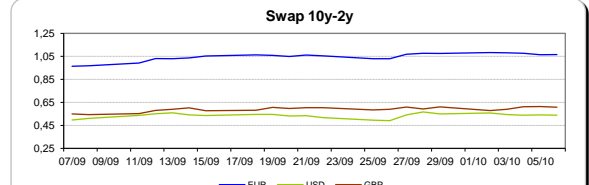
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5830	1	13	1,9417	2,2020	2,4380
2Y	1,7450	1	19	2,0110	2,2560	2,4910
3Y	1,8540	1	21	2,0740	2,3145	2,5310
4Y	1,9360	1	22	2,1300	2,3710	2,5670
5Y	2,0090	1	22	2,1890	2,4180	2,6249
7Y	2,1430	1	21	2,2950	2,4970	2,6510
10Y	2,2960	1	19	2,4160	2,5730	2,6870
15Y	2,4480	1	16	2,5280	2,6400	2,7140
20Y	2,5210	1	15	2,5760	2,6580	2,7100
30Y	2,5600	1	14	2,6147	2,6450	2,6760

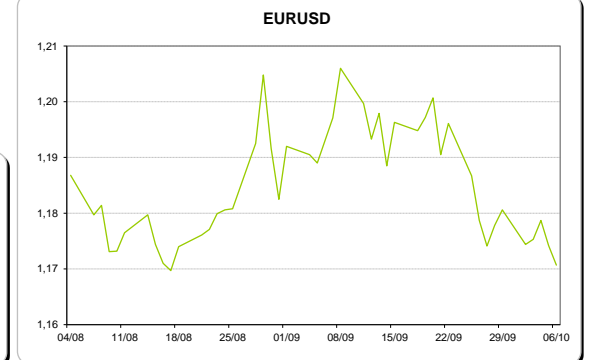
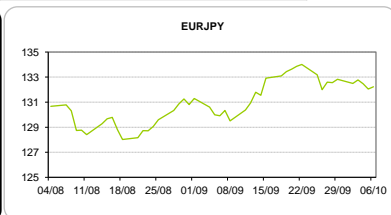
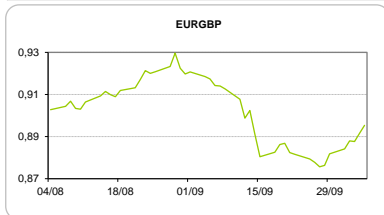


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,42	-1,58	1,35	OT 2Y	0,010	0,03	-4,20
JETFUEL	515,25	8,50	30,00	OT 5Y	0,991	0,01	-22,20
DIESEL	533,25	4,50	10,75	OT 10Y	2,409	0,01	-43,70
COBRE	6.689,50	179,00	-200,00	BUND 10Y	-0,096	-0,45	9,50
ZINCO	3.331,50	-2,00	193,50	SCHATZ 2Y	-0,073	-0,92	1,40
OURO	1.274,96	7,55	-59,23	T-NOTE 10Y	3,067	0,64	20,20
TRIGO	442,50	1,75	-3,25	T-NOTE 2Y	2,007	0,38	20,20
LICENÇA C02	7,02	0,13	0,32	GILT 10Y	1,427	-2,19	34,50



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1707	-0,30%	-1,88%	1,1769	1,1833	1,1972
EUR/GBP	0,89535	-0,43%	2,11%	0,8974	0,8997	0,9052
EUR/JPY	132,23	-0,14%	-1,75%	132,23	132,23	132,23
EUR/CHF	1,1466	-0,09%	-0,59%	1,1453	1,1441	1,1420
EUR/BRL	3,7066	-0,35%	-0,33%	3,7692	3,8312	3,9679
EUR/PLN	4,3106	-0,13%	-1,44%	4,3322	4,3540	4,4011

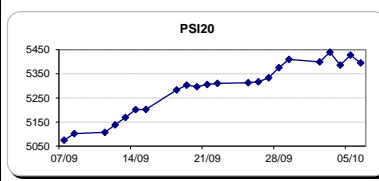


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1707	0,8954	132,23	1,1466	9,5306	7,4434	1,4705	1,51	3,7066	9,3939
USD	0,8522	-	0,7658	112,79	0,9778	8,1279	6,3424	1,2537	1,2882	3,1615	8,0112

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5,141	0,61	33,05
BANCO BPI	1,073	-0,09	-5,13
BCP	0,2442	-0,29	32,39
MONTEPIO	-	-	-
CORT. AMORIM	12,140	-0,86	42,82
CTT	5,029	0,12	-21,97
EDP	3,015	-2,74	4,18
EDP R	7,086	-1,01	17,40
GALP	15,000	-1,28	5,71
J MARTINS	16,365	-0,03	11,02
MOTA ENGIL	3,323	1,56	106,40
NOS	5,380	1,34	-4,58
PHAROL	0,383	1,32	85,02
NAVIGATOR	4,256	-0,79	34,32
REN	2,726	-0,18	1,04
SEMAMA	16,085	-1,92	20,04
SONAE CAP.	0,868	0,12	16,04
SONAE SGPS	1,023	-0,87	17,05

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	1,56
NOS	1,34
PHAROL	1,32
ALTRI	0,61
CTT	0,12
SONAE SGPS	-0,87
EDP R	-1,01
GALP	-1,28
SEMAMA	-1,92
EDP	-2,74



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.395,27	-0,60%	15,30%	5.445,80	4.356,54
CAC40	5.359,90	-0,36%	10,23%	5.442,10	4.344,88
ESTX 50 PR	3.601,41	-0,34%	9,45%	3.666,80	2.937,98
XTRA DAX	12.954,65	-0,10%	12,83%	12.993,53	10.174,92
S&P 500	2.546,26	-0,23%	13,73%	2.552,51	2.083,79
IBEX 35	10.177,80	-0,36%	8,83%	11.184,40	8.512,40
NIKKEI 225	20.690,71	0,30%	8,25%	20.721,15	16.111,81

