

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

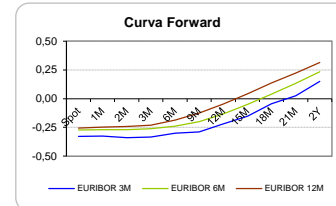
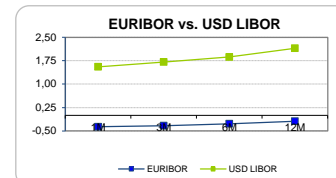
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### RENTA FIXA

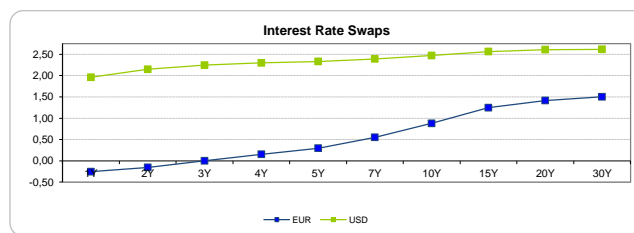
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5538	0	11	0,4913	-0,7904
3M	-0,3290	0	0	3M	1,7080	0	16	0,5208	-0,7356
6M	-0,2710	0	0	6M	1,8653	0	14	0,5762	-0,6424
12M	-0,1870	0	0	12M	2,1508	0	14	0,7626	-0,5248

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2552	0	1	-0,0484	0,6375
2Y	-0,1520	-1	4	0,1312	0,7754
3Y	0,0010	-1	7	0,3006	0,8947
4Y	0,1550	-1	8	0,4513	1,0045
5Y	0,2980	-1	9	0,5860	1,1105
7Y	0,5510	-1	9	0,8248	1,3060
10Y	0,8790	0	7	1,1296	1,5194
15Y	1,2470	1	6	1,4300	1,6979
20Y	1,4160	2	5	1,5634	1,7550
30Y	1,5020	2	4	1,6183	1,7469

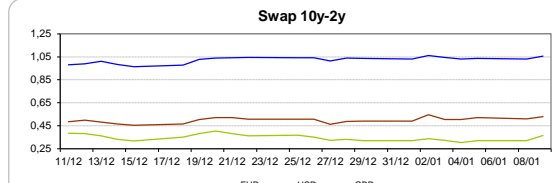
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9600	1	15	2,3517	2,4645	2,5680
2Y	2,1490	1	15	2,3680	2,4715	2,5750
3Y	2,2440	1	14	2,3995	2,4955	2,6155
4Y	2,2960	1	12	2,4315	2,5215	2,6340
5Y	2,3300	1	11	2,4565	2,5535	2,7163
7Y	2,3910	1	9	2,5070	2,6170	2,6965
10Y	2,4710	1	7	2,5815	2,6565	2,7275
15Y	2,5630	1	6	2,6360	2,6995	2,7495
20Y	2,6070	1	6	2,6680	2,7100	2,7390
30Y	2,6150	1	5	2,6792	2,7056	2,7160

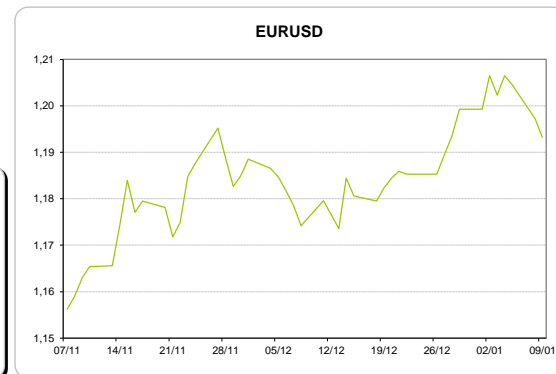
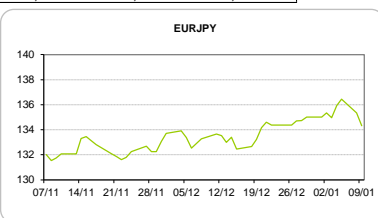
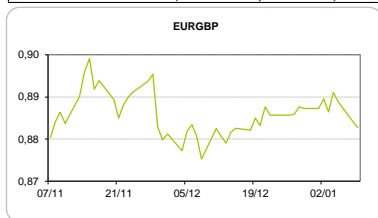


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,61	0,83	5,58	OT 2Y	-0,263	-0,04	3,10
JETFUEL	648,85	5,81	43,50	OT 5Y	0,456	0,01	2,30
DIESEL	610,23	5,81	42,55	OT 10Y	1,863	0,00	5,70
COBRE	7.125,00	4,00	554,00	BUND 10Y	-0,097	3,71	16,10
ZINCO	3.406,00	26,00	325,50	SCHATZ 2Y	0,016	0,46	10,50
OURO	1.311,79	-8,68	63,29	T-NOTE 10Y	3,269	3,57	11,70
TRIGO	432,25	4,50	13,25	T-NOTE 2Y	2,433	-0,39	12,30
LICENÇA C02	7,78	0,12	0,61	GILT 10Y	1,392	5,01	-1,10



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1932	-0,34%	1,15%	1,2000	1,2075	1,2245
EUR/GBP	0,8827	0,16%	-0,02%	0,8849	0,8874	0,8931
EUR/JPY	134,31	0,77%	-0,48%	134,31	134,31	134,31
EUR/CHF	1,1724	-0,26%	-0,44%	1,1713	1,1701	1,1678
EUR/BRL	3,8733	-0,06%	0,51%	3,9357	4,0005	4,1426
EUR/PLN	4,1878	-0,38%	0,29%	4,2093	4,2316	4,2814

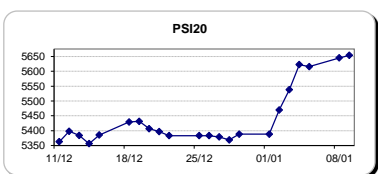


FIXINGS CONTRA USD e EUR									
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD
EUR	-	1,1932	0,8827	134,31	1,1724	9,8263	7,4468	1,4856	1,52448
USD	0,8382	-	0,7394	112,41	0,9827	8,2390	6,2418	1,2461	1,2785
									BRL
									3,2463
									8,1167
									NOK

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,320	0,38	2,88
BANCO BPI	1,282	-3,46	9,29
BCP	0,3027	0,63	11,29
CORT. AMORIM	10,900	1,30	5,83
CTT	3,820	1,54	8,93
EDP	2,952	-0,87	2,32
EDP R	6,970	-0,57	0,04
GALP	15,845	-0,35	3,39
J MARTINS	16,795	-0,91	3,70
MOTA ENGIL	3,980	1,92	8,65
NOS	5,575	0,09	1,72
PHAROL	0,267	0,19	6,80
NAVIGATOR	4,580	1,28	7,71
REN	2,536	0,32	2,30
SEMAPA	18,660	1,41	4,86
SONAE CAP.	0,941	1,95	6,09
SONAE SGPS	1,193	0,42	5,95

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	1,95
MOTA ENGIL	1,92
CTT	1,54
SEMAPA	1,41
CORT. AMORIM	1,30
GALP	-0,35
EDP R	-0,57
EDP	-0,87
J MARTINS	-0,91
BANCO BPI	-3,46



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.654,24	0,15%	4,93%	5.702,94	4.455,76
CAC40	5.523,94	0,67%	3,98%	5.536,40	4.733,82
ESTX 50 PR	3.622,87	0,18%	3,39%	3.708,82	3.214,31
XTRA DAX	13.385,59	0,13%	3,62%	13.525,56	11.425,14
S&P 500	2.756,82	0,31%	3,09%	2.757,83	2.254,25
IBEX 35	10.426,50	0,27%	3,81%	11.184,40	9.236,60
NIKKEI 225	23.849,99	0,57%	4,77%	23.952,61	18.224,68

