

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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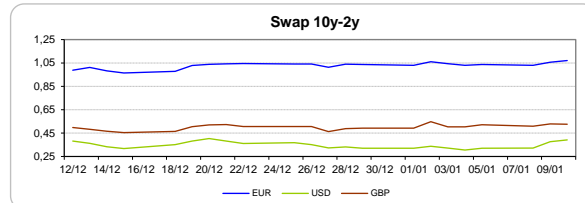
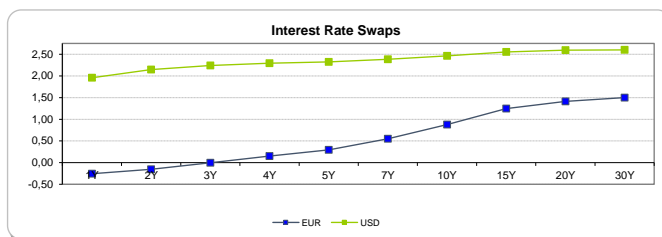
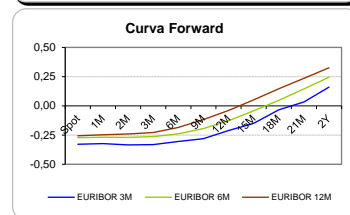
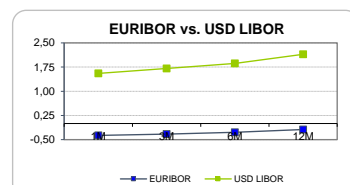
### RENTA FIXA

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	0,4982	-0,7944
3M	-0,3290	0	0	3M	1,7046	0	16	0,5213	-0,7356
6M	-0,2710	0	0	6M	1,8652	0	14	0,5774	-0,6424
12M	-0,1860	0	1	12M	2,1463	0	14	0,7707	-0,5248

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2560	0	1	-0,0405	0,6550	1,1550
2Y	-0,1530	0	4	0,1435	0,7960	1,2605
3Y	-0,0040	-1	6	0,3130	0,9150	1,3625
4Y	0,1500	-1	8	0,4680	1,0260	1,4620
5Y	0,2950	0	9	0,6040	1,1330	1,5530
7Y	0,5500	0	9	0,8450	1,3280	1,6930
10Y	0,8760	0	7	1,1500	1,5458	1,8280
15Y	1,2460	0	6	1,4553	1,7241	1,9040
20Y	1,4140	0	5	1,5819	1,7736	1,8920
30Y	1,5010	0	4	1,6310	1,7580	1,8350

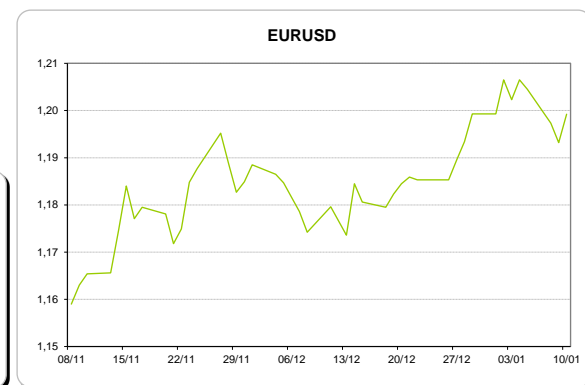
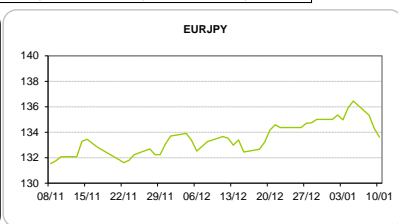
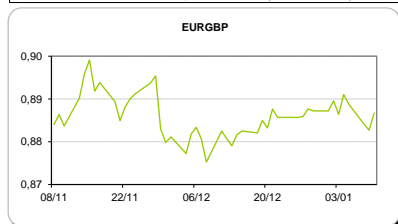
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9580	0	14	2,3751	2,5200	2,6300
2Y	2,1470	0	15	2,4090	2,5390	2,6505
3Y	2,2420	0	15	2,4470	2,5660	2,6875
4Y	2,2920	0	14	2,4750	2,5990	2,7060
5Y	2,3240	-1	12	2,5050	2,6280	2,7687
7Y	2,3830	-1	10	2,5630	2,6780	2,7750
10Y	2,4620	-1	7	2,6350	2,7310	2,8030
15Y	2,5520	-1	5	2,7308	2,7982	2,8454
20Y	2,5940	-1	4	2,7350	2,7810	2,8080
30Y	2,6010	-1	3	2,7270	2,7520	2,7640

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,06	0,24	6,03	OT 2Y	-0,253	0,01	4,80
JETFUEL	655,20	6,35	49,85	OT 5Y	0,452	0,00	0,50
DIESEL	615,33	5,10	47,65	OT 10Y	1,844	-0,02	4,30
COBRE	7,105,50	-23,00	531,00	BUND 10Y	-0,084	1,34	18,60
ZINCO	3,351,75	-54,25	271,25	SCHATZ 2Y	0,016	0,00	9,20
OURO	1,316,38	3,60	67,88	T-NOTE 2Y	3,304	2,61	15,20
TRIGO	434,00	1,75	15,00	T-NOTE 5Y	2,449	1,16	11,60
LICENÇA C02	7,84	0,06	0,67	GILT 10Y	1,402	1,14	7,70



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1992	0,50%	1,66%	1,2061	1,2136	1,2308
EUR/GBP	0,8867	-0,45%	-0,47%	0,8889	0,8914	0,8971
EUR/JPY	133,62	0,52%	0,03%	133,62	133,62	133,62
EUR/CHF	1,1702	0,27%	-0,25%	1,1691	1,1679	1,1655
EUR/BRL	3,8762	0,04%	0,46%	3,9395	4,0038	4,1475
EUR/PLN	4,1769	0,30%	0,55%	4,1983	4,2204	4,2701



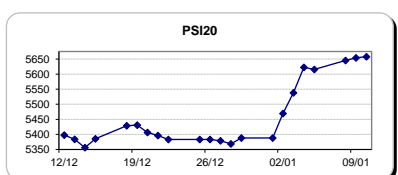
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1992	0,8867	133,62	1,1702	9,8083	7,4474	1,4944	1,526	3,8762	9,6582
USD	0,8345	-	0,739	111,34	0,9769	8,1810	6,2147	1,2481	1,2742	3,2413	8,0583

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,240	-1,50	1,33
BANCO BPI	1,280	-0,16	9,12
BCP	0,3025	-0,07	11,21
CORT. AMORIM	10,900	0,00	5,83
CTT	3,830	0,26	9,21
EDP	2,920	-1,08	1,21
EDP R	7,000	0,43	0,47
GALP	16,095	1,58	5,02
J MARTINS	16,760	-0,21	3,49
MOTA ENGL	3,950	-0,75	7,84
NOS	5,580	0,09	1,81
PHAROL	0,269	0,75	7,60
NAVIGATOR	4,586	0,13	7,86
REN	2,518	-0,71	1,57
SEMAPA	18,860	1,07	5,98
SONAE CAP.	0,943	0,21	6,31
SONAE SGPS	1,193	0,00	5,95
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
GALP	1,58
SEMAPA	1,07
PHAROL	0,75
EDP R	0,43
CTT	0,26
J MARTINS	-0,21
REN	-0,71
MOTA ENGL	-0,75
EDP	-1,08
ALTRI	-1,50



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.657,95	0,07%	5,00%	5.702,94	4.455,76
CAC40	5.504,68	-0,35%	3,62%	5.536,40	4.733,82
ESTX 50 PR	3.609,70	-0,41%	2,97%	3.708,82	3.214,31
XTRA DAX	13.281,34	-0,83%	2,76%	13.525,56	11.425,14
S&P 500	2.746,29	-0,18%	2,72%	2.759,14	2.254,25
IBEX 35	10.423,80	-0,03%	3,78%	11.184,40	9.236,60
NIKKEI 225	23.788,20	-0,26%	4,49%	23.952,61	18.224,68

