

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

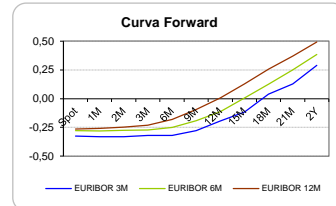
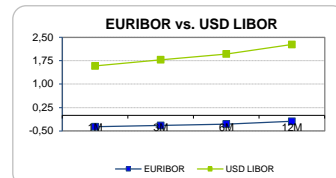
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### RENTA FIXA

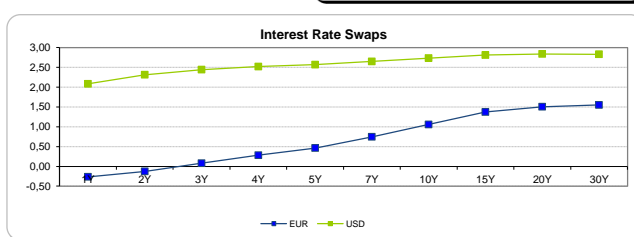
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5797	1	2	0,4941	-0,8004
3M	-0,3280	0	0	3M	1,7778	0	8	0,5223	-0,7450
6M	-0,2780	0	-1	6M	1,9663	0	13	0,6026	-0,6578
12M	-0,1910	0	-1	12M	2,2667	0	16	0,8038	-0,5294

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2643	0	-1	0,0071	0,9228
2Y	-0,1250	0	2	0,2485	1,0786
3Y	0,0790	-1	7	0,4728	1,1985
4Y	0,2830	-1	11	0,6603	1,3040
5Y	0,4640	-1	15	0,8140	1,3965
7Y	0,7470	-1	18	1,0604	1,5550
10Y	1,0580	-1	17	1,3296	1,7094
15Y	1,3720	-2	12	1,5694	1,8238
20Y	1,5060	-2	9	1,6601	1,8380
30Y	1,5520	-3	5	1,6636	1,7801

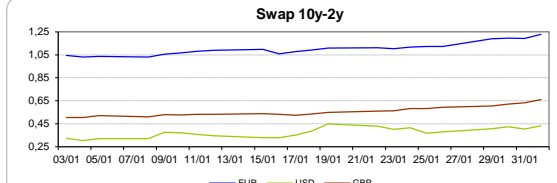
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0830	-1	18	2,5857	2,8170	2,8425
2Y	2,3150	-1	24	2,6904	2,8080	2,8680
3Y	2,4430	-1	28	2,7065	2,8140	2,9065
4Y	2,5190	-1	29	2,7450	2,8290	2,8845
5Y	2,5690	-1	31	2,7525	2,8535	2,9608
7Y	2,6490	-1	33	2,7800	2,9050	2,9330
10Y	2,7340	0	33	2,8600	2,9245	2,9590
15Y	2,8110	1	32	2,8975	2,9435	2,9220
20Y	2,8410	2	30	2,8590	2,9160	2,9300
30Y	2,8310	2	29	2,8680	2,8610	2,8585

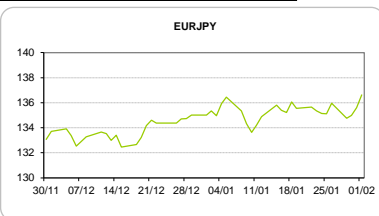
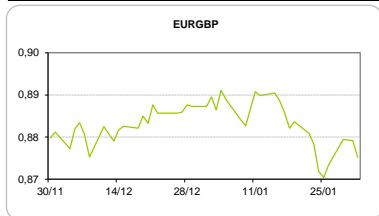


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,17	0,28	2,73	OT 2Y	-0,093	-0,01	2,00
JETFUEL	664,65	6,90	26,15	OT 5Y	0,480	-0,02	-4,80
DIESEL	621,11	7,11	19,98	OT 10Y	1,948	-0,02	-6,10
COBRE	7.101,00	68,00	-129,00	BUND 10Y	0,116	2,74	21,20
ZINCO	3.572,50	46,25	244,00	SCHATZ 2Y	0,071	-1,61	5,00
OURO	1.342,41	-2,75	39,36	T-NOTE 10Y	3,456	2,32	24,40
TRIGO	449,50	-2,25	22,50	T-NOTE 2Y	2,595	1,16	19,30
LICENÇA C02	9,27	-0,01	1,09	GILT 10Y	1,635	3,98	23,90



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2459	0,02%	3,89%	1,2536	1,2619	1,2807
EUR/GBP	0,8752	0,45%	1,37%	0,8774	0,8799	0,8860
EUR/JPY	136,62	-0,75%	-1,18%	136,62	136,62	136,62
EUR/CHF	1,1593	-0,27%	0,98%	1,1580	1,1568	1,1545
EUR/BRL	3,96	-0,12%	0,45%	4,0248	4,0935	4,2403
EUR/PLN	4,1538	-0,05%	0,57%	4,1747	4,1967	4,2417

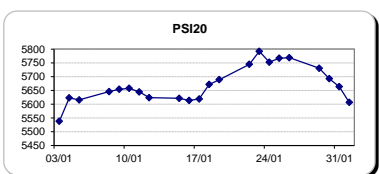


FIXINGS CONTRA USD e EUR									
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD
EUR	-	1,2459	0,8752	136,62	1,1593	9,8081	7,4431	1,5331	1,55519
USD	0,8019	-	0,7022	109,37	0,9278	7,8636	5,9687	1,2279	1,2463

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,745	-2,47	-8,24
BANCO BPI	1,350	1,05	15,09
BCP	0,3102	-3,69	14,04
CORT. AMORIM	10,120	-2,13	-1,75
CTT	3,430	-0,58	-2,20
EDP	2,833	0,14	-1,80
EDP R	7,085	0,50	1,69
GALP	15,550	1,17	1,47
J MARTINS	17,120	-0,20	5,71
MOTA ENGIL	4,065	1,63	10,97
NOS	5,410	-1,37	-1,30
PHAROL	0,215	-6,94	-14,20
NAVIGATOR	4,440	-1,81	4,42
REN	2,508	-0,24	1,17
SEMAPA	18,320	-0,33	2,95
SONAE CAP.	1,032	-2,09	16,35
SONAE SGPS	1,281	-0,93	13,77

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	1,63
GALP	1,17
BANCO BPI	1,05
EDP R	0,50
EDP	0,14
SONAE CAP.	-2,09
CORT. AMORIM	-2,13
ALTRI	-2,47
BCP	-3,69
PHAROL	-6,94



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.606,88	-1,00%	4,06%	5.793,38	4.455,76
CAC40	5.454,55	-0,50%	2,67%	5.567,03	4.733,82
ESTX 50 PR	3.577,35	-0,88%	2,09%	3.708,82	3.214,31
XTRA DAX	13.003,90	-1,41%	0,67%	13.596,89	11.479,78
S&P 500	2.831,54	0,28%	5,91%	2.872,87	2.271,65
IBEX 35	10.399,00	-0,50%	3,54%	11.184,40	9.236,60
NIKKEI 225	23.486,11	1,68%	3,17%	24.129,34	18.224,68

