

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

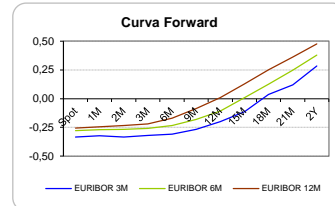
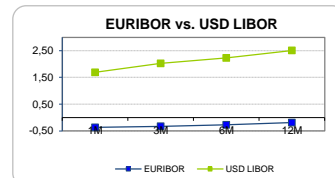
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### RENTA FIXA

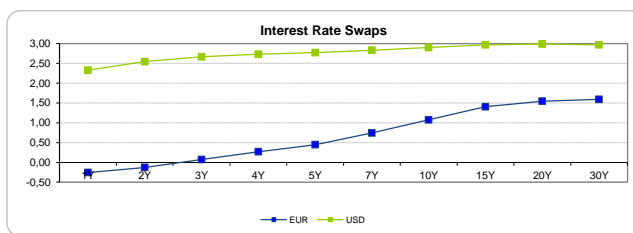
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,6862	2	11	0,4966	-0,8094
3M	-0,3270	0	0	3M	2,0246	1	24	0,5794	-0,7446
6M	-0,2710	0	1	6M	2,2249	0	24	0,6914	-0,6614
12M	-0,1910	0	0	12M	2,5075	1	21	0,9046	-0,5314

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2549	0	1	0,0085	0,8790
2Y	-0,1250	-1	0	0,2416	1,0270
3Y	0,0720	-1	-1	0,4510	1,1550
4Y	0,2700	-2	-3	0,6300	1,2690
5Y	0,4460	-2	-3	0,7840	1,3690
7Y	0,7440	-2	-3	1,0380	1,5320
10Y	1,0730	-2	-1	1,3140	1,7040
15Y	1,4050	-2	1	1,5729	1,8332
20Y	1,5480	-2	2	1,6692	1,8500
30Y	1,5920	-2	3	1,6729	1,7900

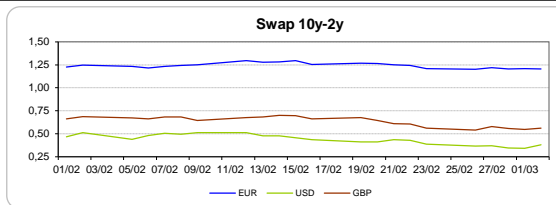
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3250	0	25	2,7061	2,8923	2,9380
2Y	2,5460	-1	24	2,7710	2,8430	2,9240
3Y	2,6660	-2	24	2,7595	2,9252	2,9460
4Y	2,7320	-2	24	2,7800	2,8800	2,9685
5Y	2,7710	-2	24	2,8030	2,9005	3,0406
7Y	2,8310	-3	23	2,8575	2,9460	3,0440
10Y	2,9000	-3	23	2,9400	3,0130	3,0330
15Y	2,9680	-3	22	2,9870	3,0350	3,0300
20Y	2,9890	-4	22	2,9620	2,9910	3,0270
30Y	2,9680	-4	21	2,9600	2,9515	2,9525

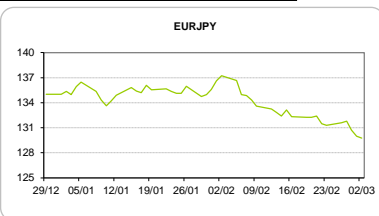
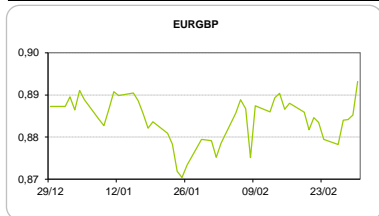


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,22	0,39	-4,06	OT 2Y	-0,049	-0,02	3,60
JETFUEL	622,25	-3,75	-36,78	OT 5Y	0,601	0,03	10,30
DIESEL	568,73	-3,02	-43,42	OT 10Y	1,987	0,04	2,20
COBRE	6.887,50	-9,00	-197,00	BUND 10Y	0,029	0,60	-6,00
ZINCO	3.414,50	-45,50	-148,00	SCHATZ 2Y	-0,002	-0,46	-8,90
OURO	1.319,57	2,63	-13,33	T-NOTE 10Y	3,587	5,18	10,30
TRIGO	494,75	-20,75	35,00	T-NOTE 2Y	2,755	3,89	5,50
LICENÇA C02	10,13	0,14	1,17	GILT 10Y	1,662	0,49	-2,80



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2312	1,16%	-1,44%	1,2397	1,2486	1,2679
EUR/GBP	0,8932	-0,90%	-1,65%	0,8957	0,8986	0,9050
EUR/JPY	129,77	0,16%	5,74%	129,77	129,77	129,77
EUR/CHF	1,1550	0,04%	0,50%	1,1538	1,1526	1,1500
EUR/BRL	4,0088	-0,54%	-0,01%	4,0743	4,1410	4,2727
EUR/PLN	4,1929	-0,15%	-0,54%	4,2125	4,2335	4,2788



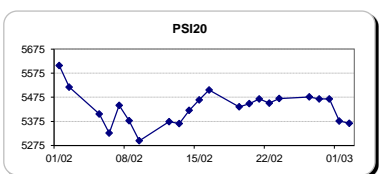
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2312	0,8932	129,77	1,1550	10,1655	7,4486	1,5864	1,58862	4,0088	9,6065
USD	0,8122	-	0,7261	105,505	0,9378	8,2788	6,0500	1,2886	1,2911	3,2582	7,8231

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,450	-2,84	-13,94
BANCO BPI	1,180	-1,83	0,60
BCP	0,3121	4,49	14,74
CORT. AMORIM	9,740	-1,81	-5,44
CTT	3,308	-2,93	-5,67
EDP	2,789	2,57	-3,33
EDP R	7,085	-0,91	1,69
GALP	14,665	0,69	-4,31
J MARTINS	15,165	-1,53	-6,36
MOTA ENGIL	3,765	-3,46	2,78
NOS	4,804	-3,73	-12,35
PHAROL	0,225	-0,44	-10,00
NAVIGATOR	4,298	-1,83	1,08
REN	2,460	-0,89	-0,77
SEMAPA	18,360	-2,65	3,18
SONAE CAP.	1,014	-0,98	14,32
SONAE SGPS	1,141	-4,84	1,33

Maiores ganhos/perdas	
Título	Variação %
BCP	4,49
EDP	2,57
GALP	0,69
ALTRI	-2,84
CTT	-2,93
MOTA ENGIL	-3,46
NOS	-3,73
SONAE SGPS	-4,84



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.367,16	-0,17%	-0,39%	5.793,38	4.569,07
CAC40	5.136,58	-2,39%	-3,31%	5.567,03	4.933,77
ESTX 50 PR	3.324,75	-2,19%	-5,11%	3.708,82	3.306,66
XTRA DAX	11.913,71	-2,27%	-7,77%	13.596,89	11.850,27
S&P 500	2.673,51	-0,14%	0,01%	2.872,87	2.322,25
IBEX 35	9.531,10	-2,13%	-5,11%	11.184,40	9.510,90
NIKKEI 225	21.181,64	-2,50%	-6,95%	24.129,34	18.224,68

