

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

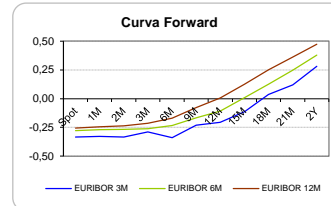
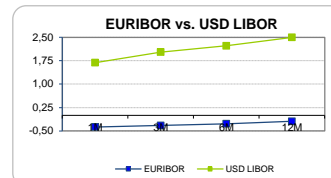
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### RENTA FIXA

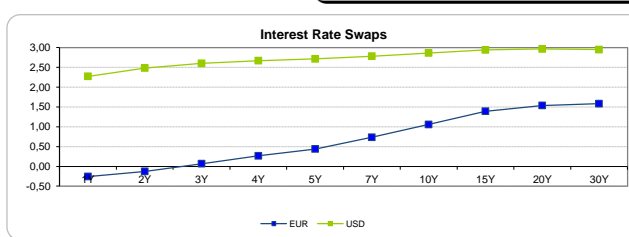
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,6905	0	11	0,4979	-0,8117
3M	-0,3270	0	0	3M	2,0252	0	24	0,5847	-0,7446
6M	-0,2720	0	1	6M	2,2284	0	24	0,6894	-0,6616
12M	-0,1910	0	0	12M	2,4967	-1	21	0,9015	-0,5314

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2565	0	1	0,0053	0,8727
2Y	-0,1270	0	0	0,2382	1,0233
3Y	0,0690	0	-2	0,4474	1,1530
4Y	0,2650	-1	-3	0,6267	1,2685
5Y	0,4390	-1	-5	0,7820	1,3710
7Y	0,7330	-1	-5	1,0394	1,5350
10Y	1,0590	-1	-5	1,3165	1,7066
15Y	1,3940	-1	-4	1,5766	1,8399
20Y	1,5390	-1	-3	1,6753	1,8573
30Y	1,5820	-1	-3	1,6801	1,7985

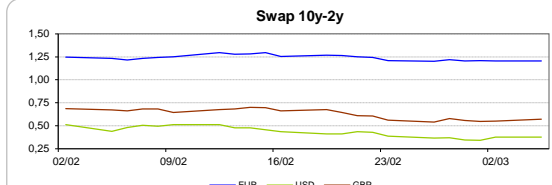
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2740	-3	17	2,7072	2,8360	2,9500
2Y	2,4860	-3	11	2,7580	2,8405	2,9365
3Y	2,6020	-3	6	2,7935	2,9130	2,9495
4Y	2,6690	-3	4	2,8130	2,8820	2,9710
5Y	2,7160	-2	3	2,8170	2,9490	3,0533
7Y	2,7840	-1	0	2,8670	2,9715	3,0180
10Y	2,8630	0	-1	2,9490	2,9840	3,0575
15Y	2,9410	0	0	2,9670	3,0350	3,0565
20Y	2,9660	0	0	2,9925	2,9930	3,0035
30Y	2,9500	1	0	2,9435	2,9565	2,9730

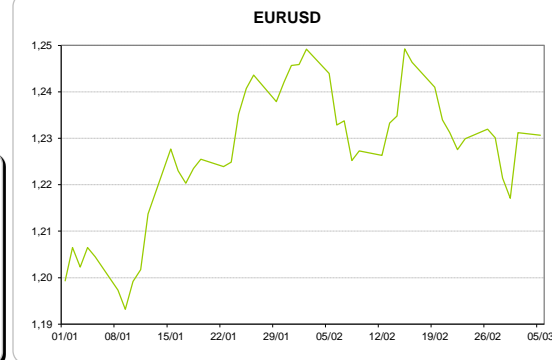
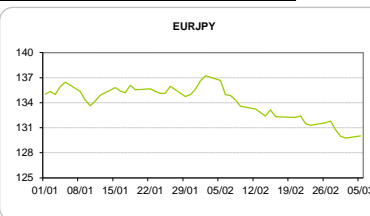
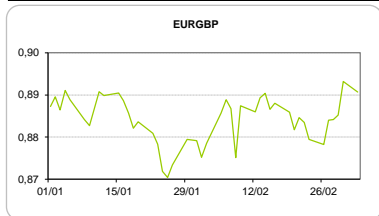


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,77	1,40	-1,51	OT 2Y	-0,079	-0,03	1,40
JETFUEL	631,41	9,16	-26,56	OT 5Y	0,570	-0,03	9,00
DIESEL	578,16	9,43	-33,35	OT 10Y	1,953	-0,03	0,50
COBRE	6.916,50	-24,00	-147,00	BUND 10Y	0,014	-0,30	-9,20
ZINCO	3.361,00	-53,50	-145,25	SCHATZ 2Y	-0,014	-0,92	-8,50
OURO	1.320,91	-1,85	-18,77	T-NOTE 10Y	3,589	0,84	6,50
TRIGO	507,25	7,25	54,75	T-NOTE 2Y	2,755	0,78	3,90
LICENÇA C02	10,37	0,23	1,30	GILT 10Y	1,683	3,51	-3,70



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2307	-0,04%	-1,07%	1,2392	1,2481	1,2675
EUR/GBP	0,8907	0,28%	-0,56%	0,8932	0,8961	0,9025
EUR/JPY	130,02	-0,19%	5,11%	130,02	130,02	130,02
EUR/CHF	1,1594	-0,35%	-0,62%	1,1582	1,1569	1,1544
EUR/BRL	4,0115	0,01%	0,56%	4,0754	4,1410	4,2728
EUR/PLN	4,1896	-0,02%	-0,70%	4,2091	4,2299	4,2760

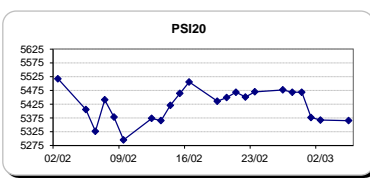


FIXINGS CONTRA USD e EUR									
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD
EUR	-	1,2307	0,8907	130,02	1,1594	10,1850	7,4484	1,6015	1,58943
USD	0,8113	-	0,7223	105,86	0,9386	8,2655	6,0424	1,2970	1,2909

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,585	3,03	-11,33
BANCO BPI	1,182	0,17	0,77
BCP	0,3020	-3,24	11,03
CORT. AMORIM	9,930	1,95	-3,59
CTT	3,230	-2,36	-7,90
EDP	2,800	0,39	-2,95
EDP R	7,165	1,13	2,84
GALP	14,805	0,95	-3,39
J MARTINS	15,395	1,52	-4,94
MOTA ENGIL	3,800	0,93	3,74
NOS	4,882	1,62	-10,93
PHAROL	0,226	0,44	-9,60
NAVIGATOR	4,334	0,84	1,93
REN	2,450	-0,41	-1,17
SEMAPA	18,260	-0,54	2,61
SONAE CAP.	0,956	-5,72	7,78
SONAE SGPS	1,146	0,44	1,78

Maiores ganhos/perdas	
Título	Variação %
ALTRI	3,03
CORT. AMORIM	1,95
NOS	1,62
J MARTINS	1,52
EDP R	1,13
REN	-0,41
SEMAPA	-0,54
CTT	-2,36
BCP	-3,24
SONAE CAP.	-5,72



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.365,66	-0,03%	-0,42%	5.793,38	4.569,07
CAC40	5.167,23	0,60%	-2,74%	5.567,03	4.933,77
ESTX 50 PR	3.355,32	0,92%	-6,24%	3.708,82	3.306,66
XTRA DAX	12.090,87	1,49%	-4,40%	13.596,89	11.830,98
S&P 500	2.710,55	0,69%	1,36%	2.872,87	2.322,25
IBEX 35	9.590,80	0,63%	-4,51%	11.184,40	9.510,80
NIKKEI 225	21.042,09	-0,66%	-7,57%	24.129,34	18.224,68

