

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

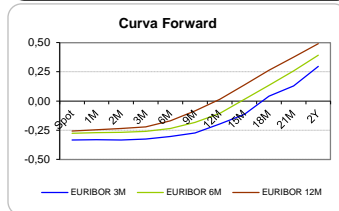
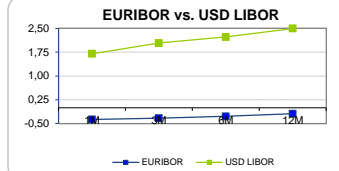
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### RENTA FIXA

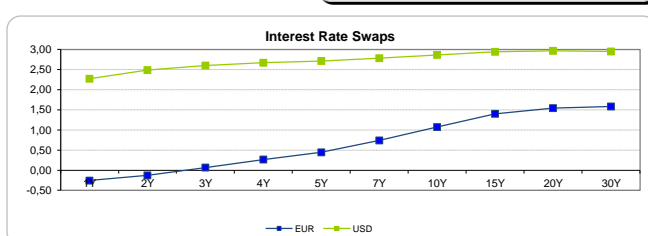
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,7017	1	12	0,4982	-0,8097
3M	-0,3270	0	0	3M	2,0349	1	24	0,5889	-0,7426
6M	-0,2710	0	1	6M	2,2293	0	23	0,6896	-0,6596
12M	-0,1910	0	0	12M	2,4979	0	20	0,9018	-0,5314

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2565	0	1	0,0119	0,9010	1,4474
2Y	-0,1270	0	0	0,2498	1,0550	1,5440
3Y	0,0680	0	-1	0,4660	1,1839	1,6290
4Y	0,2660	0	-2	0,6495	1,2970	1,7070
5Y	0,4440	1	-3	0,8059	1,3950	1,7705
7Y	0,7400	1	-4	1,0603	1,5590	1,8730
10Y	1,0710	1	-4	1,3365	1,7260	1,9670
15Y	1,4010	1	-4	1,5897	1,8503	2,0020
20Y	1,5420	0	-3	1,6883	1,8709	1,9610
30Y	1,5850	0	-3	1,6917	1,8098	1,8630

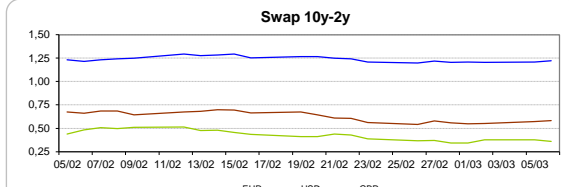
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2740	-3	17	2,7179	2,9049	2,9290
2Y	2,4860	-3	11	2,7650	2,9100	2,9390
3Y	2,6020	-3	6	2,8010	2,8990	2,9605
4Y	2,6690	-3	4	2,8507	2,9095	3,0112
5Y	2,7160	-2	3	2,8490	2,9285	3,0303
7Y	2,7840	-1	0	2,8795	2,9615	3,0250
10Y	2,8630	0	-1	2,9390	2,9970	3,0390
15Y	2,9410	0	0	2,9750	3,0240	3,0350
20Y	2,9660	0	0	2,9810	3,0010	3,0060
30Y	2,9500	1	0	2,9435	2,9884	2,9525

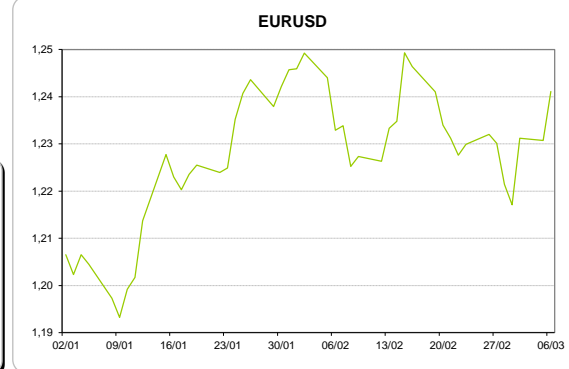
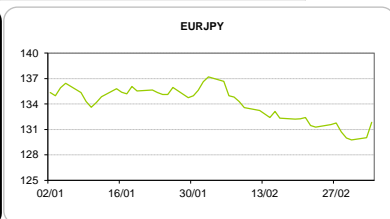
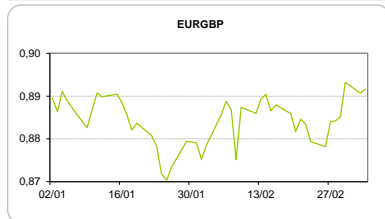


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,62	0,08	-0,86	OT 2Y	-0,108	-0,03	-3,60
JETFUEL	631,41	9,16	-26,56	OT 5Y	0,548	-0,02	0,50
DIESEL	578,16	9,43	-33,35	OT 10Y	1,918	-0,03	-9,90
COBRE	6.925,00	12,00	-259,00	BUND 10Y	0,054	4,45	-10,70
ZINCO	3.302,75	-58,25	-250,00	SCHATZ 2Y	-0,005	0,46	-8,50
OURO	1.337,48	17,34	13,38	T-NOTE 10Y	3,586	-1,17	0,20
TRIGO	505,75	-3,50	46,75	T-NOTE 2Y	2,747	-0,78	2,40
LICENÇA C02	10,44	0,08	1,64	GILT 10Y	1,706	2,93	-6,00



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2411	0,85%	0,67%	1,2496	1,2588	1,2781
EUR/GBP	0,89165	-0,11%	-0,31%	0,8942	0,8972	0,9036
EUR/JPY	131,84	-1,38%	2,37%	131,84	131,84	131,84
EUR/CHF	1,1651	-0,48%	-0,55%	1,1638	1,1626	1,1602
EUR/BRL	3,9984	0,07%	0,26%	4,0629	4,1301	4,2619
EUR/PLN	4,1850	0,07%	-0,74%	4,2043	4,2256	4,2717



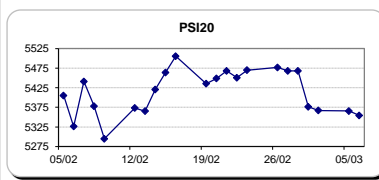
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2411	0,8917	131,84	1,1651	10,1924	7,4500	1,6009	1,58761	3,9984	9,6576
USD	0,8067	-	0,7203	106,025	0,9393	8,2251	6,0097	1,2893	1,2796	3,2272	7,7838

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,670	1,85	-9,69
BANCO BPI	1,172	-0,85	-0,09
BCP	0,2954	-2,19	8,60
-	-	-	-
CORT. AMORIM	10,020	0,91	-2,72
CTT	3,228	-0,06	-7,96
EDP	2,810	0,36	-2,60
EDP R	7,185	0,28	3,13
GALP	14,830	0,17	-3,23
J MARTINS	15,075	-2,08	-6,92
MOTA ENGIL	3,750	-1,32	2,38
NOS	4,908	0,53	-10,45
PHAROL	0,225	-0,44	-10,00
NAVIGATOR	4,430	2,22	4,19
REN	2,460	0,41	-0,77
SEMAPA	18,680	2,30	4,97
SONAE CAP.	0,964	0,84	8,68
SONAE SGPS	1,148	0,17	1,95
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SEMAPA	2,30
NAVIGATOR	2,22
ALTRI	1,85
CORT. AMORI	0,91
SONAE CAP.	0,84
PHAROL	-0,44
BANCO BPI	-0,85
MOTA ENGIL	-1,32
J MARTINS	-2,08
BCP	-2,19



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.354,25	-0,21%	-0,63%	5.793,38	4.569,07
CAC40	5.170,23	0,06%	-2,68%	5.567,03	4.933,77
ESTX 50 PR	3.357,86	0,08%	-4,17%	3.708,82	3.306,66
XTRA DAX	12.113,87	0,19%	-6,22%	13.596,89	11.830,98
S&P 500	2.716,77	-0,15%	1,62%	2.872,87	2.322,25
IBEX 35	9.586,80	-0,04%	-4,55%	11.184,40	9.510,80
NIKKEI 225	21.417,76	1,79%	-5,92%	24.129,34	18.224,68

