

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

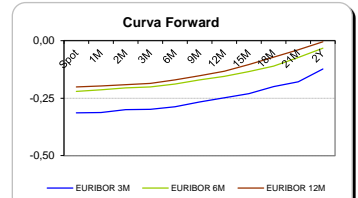
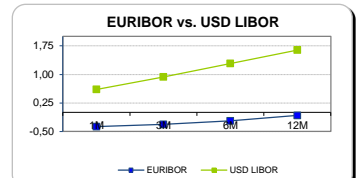
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**RENTA FIXA**

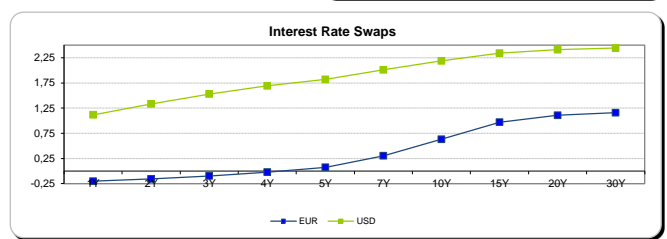
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,6056	0	7	0,2608	-0,7896
3M	-0,3140	0	0	3M	0,9351	0	5	0,3878	-0,7464
6M	-0,2190	0	-1	6M	1,2899	0	3	0,5533	-0,6750
12M	-0,0790	0	-1	12M	1,6412	0	6	0,7924	-0,5054

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2016	0	-1	-0,1326	0,2007	0,7209
2Y	-0,1560	0	1	-0,0693	0,3210	0,8630
3Y	-0,0980	-1	3	0,0202	0,4552	0,9888
4Y	-0,0210	-1	5	0,1250	0,5911	1,0994
5Y	0,0750	-1	7	0,2440	0,7186	1,1740
7Y	0,3020	-1	10	0,4907	0,9352	1,3199
10Y	0,6300	-2	12	0,7998	1,1403	1,4362
15Y	0,9710	-2	13	1,0680	1,2915	1,4772
20Y	1,1070	-3	13	1,1755	1,3357	1,4611
30Y	1,1590	-3	14	1,2003	1,2998	1,3716

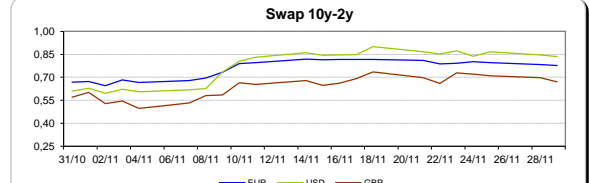
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1170	1	12	1,5014	2,0960	2,4302
2Y	1,3340	1	26	1,6725	2,1780	2,4425
3Y	1,5290	0	38	1,8285	2,2520	2,4745
4Y	1,6910	-1	47	1,9210	2,3080	2,5015
5Y	1,8200	-2	53	2,0140	2,3789	2,5527
7Y	2,0080	-3	59	2,1700	2,4200	2,5906
10Y	2,1860	-3	60	2,3018	2,4850	2,5865
15Y	2,3400	-4	57	2,4123	2,5552	2,5965
20Y	2,4090	-4	54	2,4586	2,5669	2,5830
30Y	2,4420	-5	51	2,4460	2,5160	2,5420

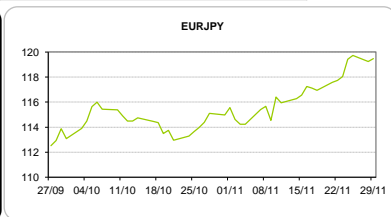


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,58	-1,66	-4,10	OT 2Y	0,351	0,00	1,80
JETFUEL	440,75	6,75	-17,50	OT 5Y	2,157	0,03	28,00
DIESEL	447,50	4,25	-22,00	OT 10Y	3,616	0,02	27,80
COBRE	5.874,50	2,00	1.038,00	BUND 10Y	-0,137	1,41	1,80
ZINCO	2.891,25	80,25	495,50	SCHATZ 2Y	-0,137	0,46	-14,60
OURO	1.188,58	-5,42	-86,92	T-NOTE 10Y	3,007	-0,48	38,50
TRIGO	411,50	-5,00	-16,75	T-NOTE 2Y	1,582	-0,38	18,50
LICENÇA C02	4,56	-0,18	-1,32	GILT 10Y	1,433	-0,67	16,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0576	-0,11%	-3,38%	1,0625	1,0674	1,0779
EUR/GBP	0,84815	0,58%	6,17%	0,8501	0,8521	0,8566
EUR/JPY	119,48	-0,19%	-3,77%	119,48	119,48	119,48
EUR/CHF	1,0768	-0,15%	0,86%	1,0753	1,0737	1,0706
EUR/BRL	3,6153	-0,74%	-3,10%	3,7289	3,8382	4,0422
EUR/PLN	4,4368	-0,32%	-2,93%	4,4624	4,4866	4,5332



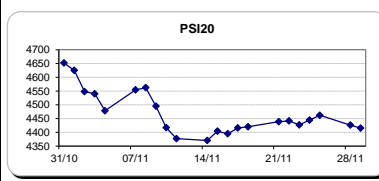
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0576	0,8482	119,48	1,0768	9,7668	7,4402	1,4278	1,42218	3,6153	9,0800
USD	0,9414	-	0,7992	112,84	1,0138	9,1979	7,0042	1,3447	1,3390	3,4039	8,5514

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,604	-0,06	-24,44
BANCO BPI	1,129	0,00	3,48
BCP	1,1752	-0,41	-67,96
MONTEPIO	0,431	-0,69	-34,20
CORT. AMORIM	8,038	-1,11	35,14
CTT	5,858	1,35	-33,84
EDP	2,710	0,11	-18,40
EDP R	5,988	-0,37	-17,41
GALP	12,215	-1,89	13,95
J MARTINS	14,905	0,57	24,26
MOTA ENGIL	1,524	-0,85	-20,83
NOS	5,352	-0,61	-26,14
PHAROL	0,168	-6,15	-22,25
NAVIGATOR	2,911	-0,21	-16,61
REN	2,577	0,47	-7,37
SEMAPA	12,025	-0,46	-5,28
SONAE CAP.	0,702	-0,28	37,65
SONAE SGPS	0,796	1,40	-24,05
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	1,40
CTT	1,35
J MARTINS	0,57
REN	0,47
EDP	0,11
MONTEPIO	-0,69
MOTA ENGIL	-0,85
CORT. AMORIM	-1,11
GALP	-1,89
PHAROL	-6,15



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.415,18	-0,26%	-16,90%	5.434,99	4.175,28
CAC40	4.551,46	0,91%	-1,85%	4.975,71	3.892,46
ESTX 50 PR	3.038,42	0,72%	-7,01%	3.524,04	2.672,73
XTRA DAX	10.620,49	0,36%	-1,14%	11.430,87	8.699,29
S&P 500	2.208,82	0,32%	8,07%	2.213,35	1.810,10
IBEX 35	8.667,00	0,55%	-9,19%	10.476,60	7.579,80
NIKKEI 225	18.307,04	-0,27%	-3,82%	20.012,40	14.864,01

