

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

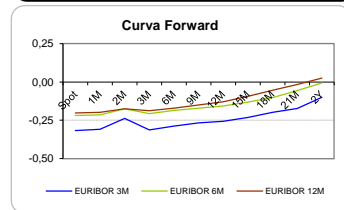
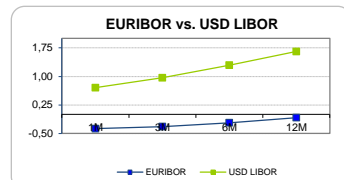
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**RENTA FIXA**

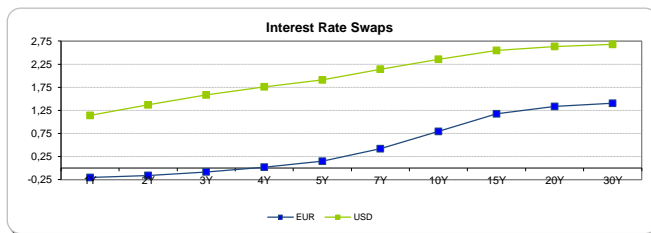
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7039	1	17	0,2624	-0,8168
3M	-0,3160	0	0	3M	0,9634	0	6	0,3769	-0,7372
6M	-0,2170	0	-1	6M	1,2982	0	4	0,5386	-0,6696
12M	-0,0820	0	-1	12M	1,6540	0	7	0,7915	-0,5004

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2030	0	-2	-0,1306	0,2680	0,8640
2Y	-0,1600	0	-4	-0,0527	0,4153	1,0167
3Y	-0,0840	0	-4	0,0554	0,5655	1,1537
4Y	0,0210	0	-2	0,1828	0,7138	1,2738
5Y	0,1480	0	1	0,3186	0,8541	1,3665
7Y	0,4200	-1	6	0,5927	1,0908	1,5212
10Y	0,7950	-1	10	0,9304	1,3207	1,6503
15Y	1,1750	-2	14	1,2358	1,4909	1,7008
20Y	1,3340	-2	17	1,3552	1,5333	1,6691
30Y	1,4050	-3	19	1,3928	1,5106	1,5953

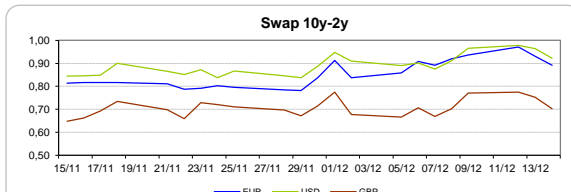
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1390	1	13	1,6138	2,2490	2,5895
2Y	1,3690	3	21	1,7805	2,3405	2,6335
3Y	1,5830	4	28	1,9400	2,4220	2,6540
4Y	1,7620	5	33	2,0605	2,4840	2,7045
5Y	1,9110	6	36	2,1615	2,5345	2,7550
7Y	2,1400	6	39	2,3105	2,6135	2,7720
10Y	2,3580	7	39	2,4570	2,6870	2,8020
15Y	2,5470	7	39	2,5840	2,7260	2,7985
20Y	2,6320	7	37	2,6310	2,7465	2,7815
30Y	2,6770	6	35	2,6425	2,7060	2,7450

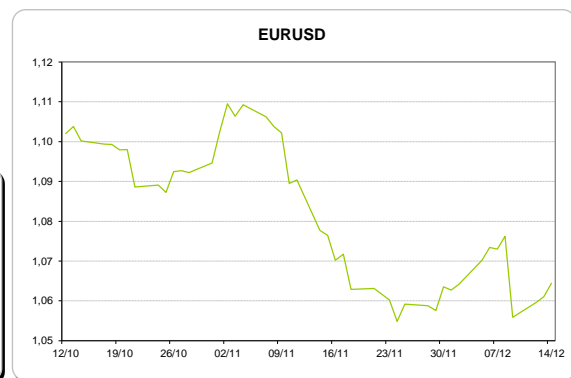
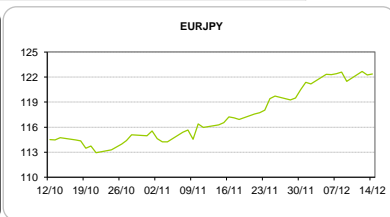


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,07	-0,65	9,59	OT 2Y	0,280	0,01	-13,60
JETFUEL	497,00	-3,25	85,25	OT 5Y	2,061	-0,01	3,20
DIESEL	495,50	-1,00	79,50	OT 10Y	3,775	0,02	23,40
COBRE	5.720,50	-78,00	141,00	BUND 10Y	-0,188	-5,99	-7,40
ZINCO	2.689,25	-26,50	224,25	SCHATZ 2Y	-0,126	-1,83	-17,20
OURO	1.163,66	5,20	-57,66	T-NOTE 10Y	3,147	-4,03	16,90
TRIGO	416,25	-1,25	3,75	T-NOTE 2Y	1,730	-0,76	12,50
LICENÇA C02	5,00	0,21	-0,41	GILT 10Y	1,439	-5,16	-6,00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0644	0,32%	-1,23%	1,0692	1,0741	1,0850
EUR/GBP	0,83963	-0,57%	2,41%	0,8415	0,8435	0,8480
EUR/JPY	122,39	-0,10%	-5,00%	122,39	122,39	122,39
EUR/CHF	1,0762	-0,06%	-0,43%	1,0748	1,0734	1,0706
EUR/BRL	3,5515	-0,32%	3,77%	3,6567	3,7571	3,9534
EUR/PLN	4,4262	-0,02%	-0,07%	4,4521	4,4773	4,5249

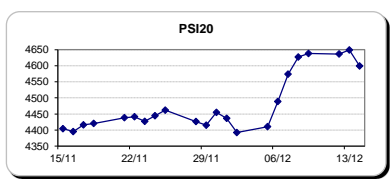


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0644	0,8396	122,39	1,0762	9,7530	7,4356	1,3984	1,41866	3,5515	9,0193
USD	0,9386	-	0,7873	115,03	1,0097	9,1625	6,9797	1,3096	1,3301	3,3199	8,4670

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,780	0,00	-20,75
BANCO BPI	1,129	0,00	3,48
BCP	1,0900	-3,58	-70,28
MONTEPIO	0,428	-3,39	-34,66
CORT. AMORIM	7,940	-0,75	33,49
CTT	6,055	-0,57	-31,61
EDP	2,855	-0,70	-14,03
EDP R	5,824	-2,77	-19,67
GALP	14,130	-0,63	31,81
J MARTINS	14,925	-2,64	24,43
MOTA ENGIL	1,590	0,13	-17,40
NOS	5,529	-0,16	-23,70
PHAROL	0,192	0,00	-11,14
NAVIGATOR	3,166	1,12	-9,30
REN	2,629	-0,90	-5,50
SEMAPA	12,925	-0,15	1,81
SONAE CAP.	0,780	-2,74	52,94
SONAE SGPS	0,831	-0,36	-20,71

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	1,12
MOTA ENGIL	0,13
J MARTINS	-2,64
SONAE CAP.	-2,74
EDP R	-2,77
MONTEPIO	-3,39
BCP	-3,58



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.599,24	-1,07%	-13,44%	5.349,85	4.175,28
CAC40	4.769,24	-0,72%	2,85%	4.807,88	3.892,46
ESTX 50 PR	3.211,71	-0,77%	-1,71%	3.345,20	2.672,73
XTRA DAX	11.244,84	-0,35%	4,67%	11.300,44	8.699,29
S&P 500	2.265,30	-0,29%	10,83%	2.277,53	1.810,10
IBEX 35	9.218,40	-1,21%	-3,41%	10.000,40	7.579,80
NIKKEI 225	19.253,61	0,02%	1,16%	19.869,08	14.864,01

