

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

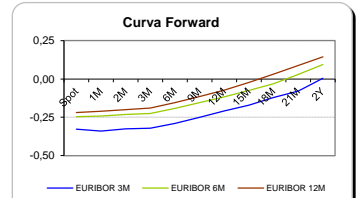
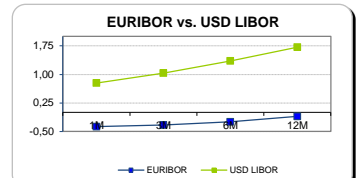
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**RENTA FIXA**

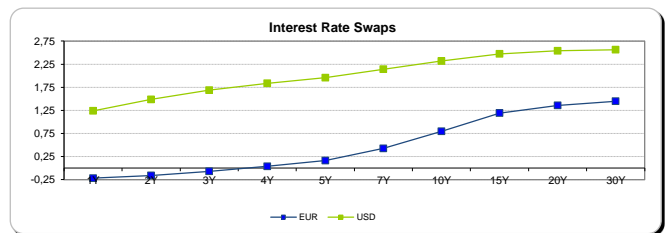
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7761	0	2	0,2649	-0,7872
3M	-0,3280	0	-1	3M	1,0373	1	4	0,3646	-0,7294
6M	-0,2440	0	-3	6M	1,3568	1	4	0,5287	-0,6636
12M	-0,1020	0	-2	12M	1,7187	1	3	0,7755	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2190	0	-3	-0,0745	0,4342	1,0090
2Y	-0,1590	1	-1	0,0354	0,5798	1,1618
3Y	-0,0690	2	1	0,1677	0,7253	1,2968
4Y	0,0390	2	3	0,3064	0,8669	1,4185
5Y	0,1620	3	5	0,4471	1,0043	1,5080
7Y	0,4250	4	6	0,7225	1,2426	1,6750
10Y	0,7990	4	8	1,0672	1,4747	1,8033
15Y	1,1930	5	12	1,3781	1,6474	1,8599
20Y	1,3600	5	14	1,5042	1,6971	1,8388
30Y	1,4480	5	17	1,5568	1,6874	1,7781

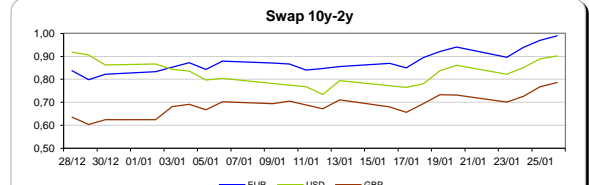
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2400	0	3	1,8114	2,4365	2,7160
2Y	1,4880	2	-1	1,9655	2,5473	2,7630
3Y	1,6860	2	-5	2,1570	2,5810	2,7800
4Y	1,8380	2	-8	2,2716	2,6370	2,8240
5Y	1,9570	1	-10	2,3613	2,6800	2,8685
7Y	2,1400	1	-11	2,4710	2,7470	2,8850
10Y	2,3180	1	-12	2,6010	2,8100	2,9050
15Y	2,4740	1	-12	2,7090	2,8530	2,9005
20Y	2,5390	1	-12	2,7440	2,8460	2,8785
30Y	2,5630	0	-12	2,7440	2,8070	2,8310

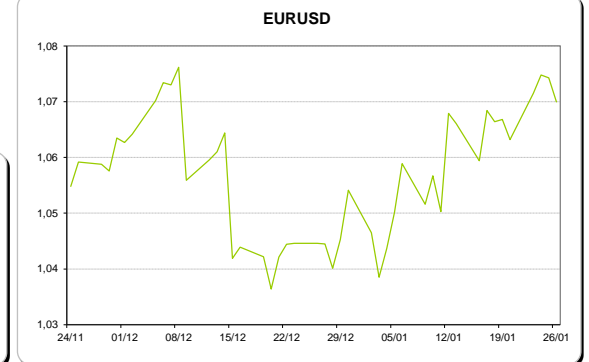
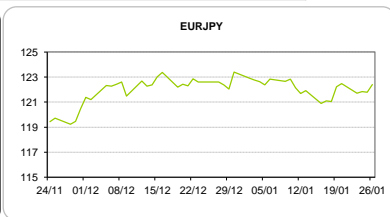


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,40	1,32	0,50	OT 2Y	0,127	0,01	-12,50
JETFUEL	489,75	-2,00	5,50	OT 5Y	2,109	0,14	15,30
DIESEL	491,00	-5,50	1,00	OT 10Y	4,120	0,14	30,60
COBRE	5.945,00	-1,00	473,00	BUND 10Y	-0,117	1,48	19,00
ZINCO	2.793,25	-25,75	219,75	SCHATZ 2Y	-0,062	0,46	10,70
OURO	1.187,28	-13,51	52,45	T-NOTE 10Y	3,208	0,97	-5,40
TRIGO	423,25	-1,25	29,75	T-NOTE 2Y	1,749	0,00	-7,50
LICENÇA C02	5,18	0,20	-1,06	GILT 10Y	1,532	5,37	17,20



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,07	-0,40%	2,43%	1,0746	1,0799	1,0920
EUR/GBP	0,85143	0,21%	0,16%	0,8532	0,8552	0,8599
EUR/JPY	122,4	-0,50%	0,16%	122,40	122,40	122,40
EUR/CHF	1,0681	0,56%	0,51%	1,0671	1,0659	1,0634
EUR/BRL	3,4032	0,06%	0,79%	3,4976	3,5919	3,7611
EUR/PLN	4,3475	0,20%	1,37%	4,3717	4,3976	4,4487

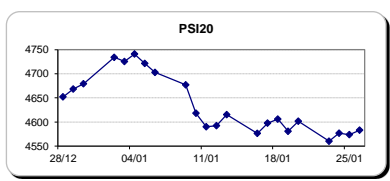


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0700	0,8514	122,40	1,0681	9,4508	7,4365	1,3988	1,41689	3,4032	8,9243
USD	0,9369	-	0,7944	114,71	1,0002	8,8521	6,9674	1,3103	1,3275	3,1912	8,3515

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,177	1,90	8,10
BANCO BPI	1,132	0,00	0,09
BCP	0,1469	-2,07	-20,36
MONTEPIO	0,413	1,72	-1,90
CORT. AMORIM	8,889	2,92	4,58
CTT	6,050	0,97	-6,13
EDP	2,717	0,56	-6,12
EDP R	6,087	-0,16	0,84
GALP	13,990	-0,07	-1,41
J MARTINS	15,660	0,03	6,24
MOTA ENGIL	1,680	2,82	4,35
NOS	5,200	0,56	-7,77
PHAROL	0,237	4,87	14,49
NAVIGATOR	3,434	3,84	5,18
REN	2,586	1,49	-4,15
SEMAPA	13,170	3,21	-1,72
SONAE CAP.	0,720	0,00	-3,74
SONAE SGPS	0,828	-0,96	-5,26

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4,87
NAVIGATOR	3,84
SEMAPA	3,21
CORT. AMORIM	2,92
MOTA ENGIL	2,82
GALP	-0,07
EDP R	-0,16
SONAE SGPS	-0,96
BCP	-2,07



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.583,03	0,20%	-2,06%	5.222,69	4.175,28
CAC40	4.867,24	-0,21%	0,10%	4.929,60	3.892,46
ESTX 50 PR	3.319,13	-0,21%	0,87%	3.342,47	2.672,73
XTRA DAX	11.848,63	0,36%	3,20%	11.893,08	8.699,29
S&P 500	2.298,08	-0,02%	2,64%	2.300,99	1.810,10
IBEX 35	9.512,80	-0,38%	1,72%	9.623,50	7.579,80
NIKKEI 225	19.402,39	1,81%	1,51%	19.615,40	14.864,01

