

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

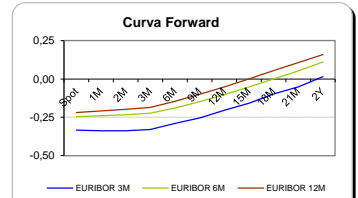
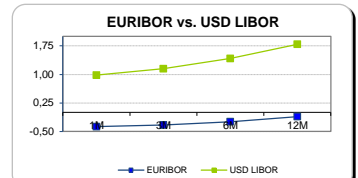
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**RENTA FIXA**

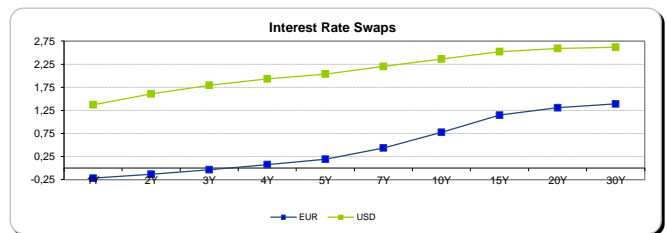
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9828	0	19	0,2567	-0,7806
3M	-0,3290	0	0	3M	1,1476	0	8	0,3374	-0,7298
6M	-0,2410	0	0	6M	1,4188	0	4	0,4921	-0,6640
12M	-0,1090	0	1	12M	1,7934	0	4	0,7177	-0,4948

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2184	0	0	-0,0516	0,3870	0,9100
2Y	-0,1300	-1	3	0,0543	0,5130	1,0430
3Y	-0,0330	-3	7	0,1664	0,6450	1,1670
4Y	0,0770	-3	9	0,2840	0,7770	1,2780
5Y	0,1930	-3	11	0,4080	0,9030	1,3780
7Y	0,4360	-3	12	0,6580	1,1240	1,5260
10Y	0,7750	-2	10	0,9770	1,3566	1,6620
15Y	1,1460	-1	9	1,2824	1,5334	1,7275
20Y	1,3070	0	8	1,4067	1,5840	1,7130
30Y	1,3900	0	8	1,4574	1,5737	1,6572

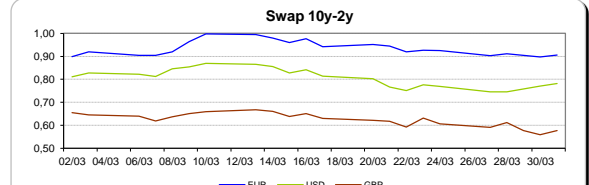
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3720	0	6	1,8540	2,3932	2,6403
2Y	1,6070	1	6	2,0035	2,4613	2,6862
3Y	1,7940	1	7	2,1210	2,4925	2,6850
4Y	1,9320	2	7	2,2369	2,5713	2,7546
5Y	2,0390	2	7	2,3146	2,6154	2,7795
7Y	2,1990	2	5	2,4353	2,6870	2,8359
10Y	2,3640	3	4	2,5643	2,7609	2,8695
15Y	2,5220	3	4	2,6771	2,7785	2,8345
20Y	2,5920	3	3	2,7236	2,7920	2,8165
30Y	2,6210	4	3	2,7306	2,7515	2,7870

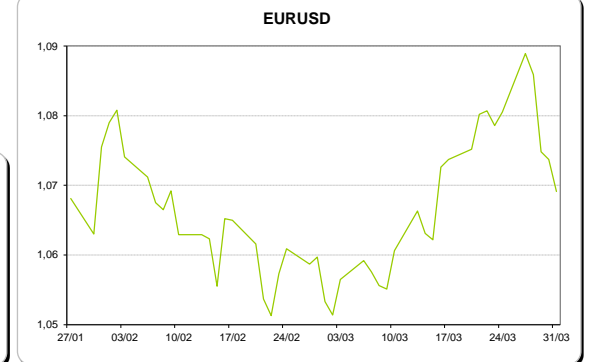
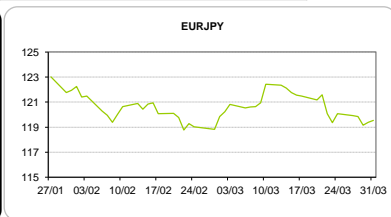
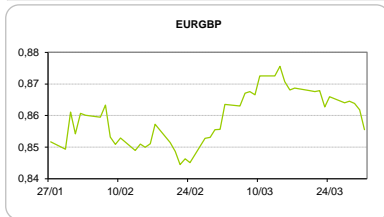


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,65	-0,31	-3,86	OT 2Y	0,621	0,01	57,20
JETFUEL	478,25	6,50	-12,00	OT 5Y	2,280	0,04	42,80
DIESEL	478,25	6,25	-19,75	OT 10Y	3,978	0,03	4,20
COBRE	5.915,00	49,00	-17,00	BUND 10Y	-0,108	0,00	1,90
ZINCO	2.858,50	10,75	34,50	SCHATZ 2Y	-0,114	-1,14	3,90
OURO	1.246,92	4,25	-1,41	T-NOTE 10Y	3,126	-1,77	-8,20
TRIGO	418,50	-2,50	-25,25	T-NOTE 2Y	1,790	-2,28	-9,10
LICENÇA C02	4,67	-0,25	-0,57	GILT 10Y	1,097	2,02	-7,70



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0691	-0,43%	0,89%	1,0738	1,0789	1,0904
EUR/GBP	0,85553	0,73%	-0,29%	0,8574	0,8593	0,8634
EUR/JPY	119,55	-0,13%	-0,60%	119,55	119,55	119,55
EUR/CHF	1,0698	-0,10%	-0,56%	1,0686	1,0673	1,0644
EUR/BRL	3,374	-0,31%	-2,63%	3,4613	3,5431	3,6929
EUR/PLN	4,2393	-0,64%	1,58%	4,2611	4,2829	4,3280



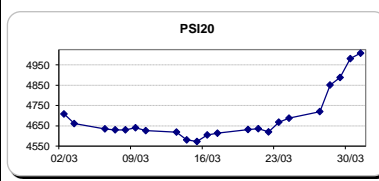
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0691	0,8555	119,55	1,0698	9,5583	7,4374	1,4246	1,40024	3,3740	9,1678
USD	0,9352	-	0,8001	111,46	1,0012	8,9284	6,9551	1,3334	1,3110	3,1733	8,5878

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,190	-0,48	8,44
BANCO BPI	1,059	0,09	-6,37
BCP	0,1961	-0,91	6,31
MONTEPIO	0,420	0,00	-0,24
CORT. AMORIM	10,000	-0,15	17,65
CTT	5,122	0,43	-20,53
EDP	3,175	0,70	9,71
EDP R	6,931	0,30	14,83
GALP	14,225	0,53	0,25
J MARTINS	16,770	1,76	13,77
MOTA ENGIL	1,894	2,93	17,64
NOS	5,110	1,11	-9,37
PHAROL	0,376	-1,05	81,64
NAVIGATOR	3,766	1,24	15,34
REN	2,821	0,18	4,56
SEMAPA	14,300	1,49	6,72
SONAE CAP.	0,842	-0,36	12,57
SONAE SGPS	0,948	1,07	8,47

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	2,93
J MARTINS	1,76
SEMAPA	1,49
NAVIGATOR	1,24
NOS	1,11
CORT. AMORIM	-0,15
SONAE CAP.	-0,36
ALTRI	-0,48
BCP	-0,91
PHAROL	-1,05



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.007,85	0,55%	7,02%	5.125,03	4.175,28
CAC40	5.122,51	0,65%	5,35%	5.122,51	3.955,98
ESTX 50 PR	3.500,93	0,56%	6,39%	3.500,93	2.678,27
XTRA DAX	12.312,87	0,46%	7,25%	12.313,29	9.214,10
S&P 500	2.368,13	0,00%	5,78%	2.400,98	1.991,68
IBEX 35	10.462,90	0,55%	11,88%	10.462,90	7.579,80
NIKKEI 225	18.909,26	-0,81%	-1,07%	19.668,01	14.864,01

