

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

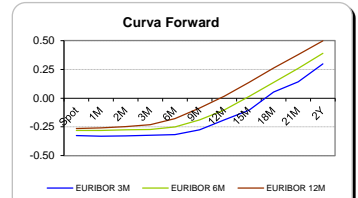
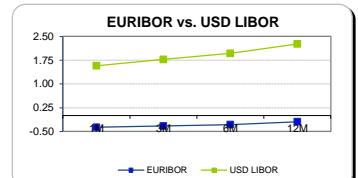
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**RENTA FIXA**

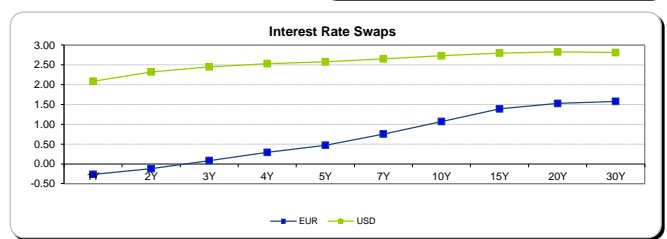
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3690	0	0	1M	1.5747	0	1	0.4943	-0.7999
3M	-0.3280	0	0	3M	1.7734	0	8	0.5245	-0.7450
6M	-0.2790	0	-1	6M	1.9663	0	13	0.5958	-0.6478
12M	-0.1910	0	-1	12M	2.2631	0	16	0.7991	-0.5294

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2635	0	-1	0.0159	0.9270	1.4125
2Y	-0.1210	-1	3	0.2573	1.0730	1.4875
3Y	0.0850	-1	7	0.4793	1.1850	1.5655
4Y	0.2910	-1	12	0.6620	1.2780	1.6345
5Y	0.4720	-1	16	0.8095	1.3650	1.6985
7Y	0.7560	0	19	1.0410	1.5125	1.7865
10Y	1.0700	2	19	1.2985	1.6672	1.8795
15Y	1.3900	3	14	1.5352	1.7817	1.9135
20Y	1.5280	3	11	1.6255	1.7975	1.8765
30Y	1.5790	3	8	1.6295	1.7418	1.7882

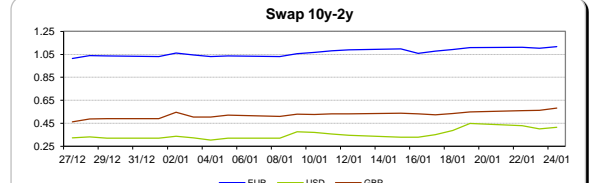
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.50
Reino Unido	0.50
Japão	0.10
Canadá	1.25
Suíça	-0.75
China	5.75
Brasil	7.00
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2.0880	1	19	2.5794	2.7900	2.8445
2Y	2.3230	2	25	2.6360	2.7970	2.8650
3Y	2.4530	3	29	2.6650	2.8140	2.8840
4Y	2.5310	4	30	2.6790	2.8190	2.9010
5Y	2.5790	4	32	2.7365	2.8340	2.9397
7Y	2.6540	5	33	2.8080	2.8780	2.9310
10Y	2.7320	6	33	2.8385	2.9040	2.9420
15Y	2.8000	6	30	2.8780	2.9250	2.9390
20Y	2.8260	5	29	2.8830	2.8895	2.8780
30Y	2.8110	5	27	2.8520	2.8660	2.8640

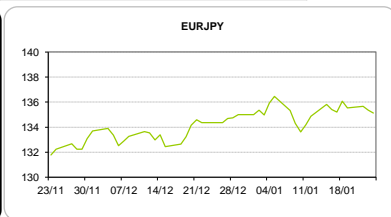
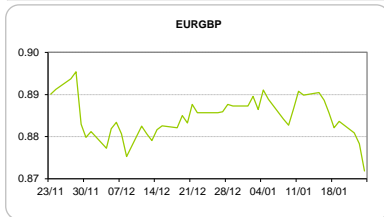


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68.83	-0.19	1.96	OT 2Y	-0.080	0.01	-1.10
JETFUEL	657.75	1.75	19.25	OT 5Y	0.496	0.01	-2.20
DIESEL	614.00	0.00	12.87	OT 10Y	1.962	0.01	6.70
COBRE	7,080.00	-35.00	-197.00	BUND 10Y	0.088	0.61	12.30
ZINCO	3,526.25	-51.25	197.75	SCHATZ 2Y	0.087	0.23	3.00
OURO	1,341.30	2.79	38.25	T-NOTE 10Y	3.444	1.82	14.20
TRIGO	448.25	-9.00	21.25	T-NOTE 2Y	2.588	2.71	14.20
LICENÇA C02	9.25	0.37	1.07	GILT 10Y	1.609	3.68	15.90



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.2457	0.29%	3.87%	1.2531	1.2614	1.2804
EUR/GBP	0.8791	0.02%	0.92%	0.8812	0.8838	0.8900
EUR/JPY	135.6	-0.46%	-0.44%	135.60	135.60	135.60
EUR/CHF	1.1595	-0.03%	0.96%	1.1582	1.1570	1.1547
EUR/BRL	3.951	-0.11%	0.69%	4.0121	4.0822	4.2289
EUR/PLN	4.1504	0.18%	0.65%	4.1711	4.1931	4.2399

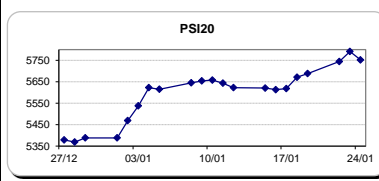


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.2457	0.8791	135.60	1.1595	9.7899	7.4426	1.5293	1.54103	3.9510	9.5802
USD	0.8026	-	0.7036	109.13	0.9296	7.8516	5.9735	1.2268	1.2344	3.1672	7.6751

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4.865	0.93	-5.92
BANCO BPI	1.336	-1.04	13.90
BCP	0.3221	-0.74	18.42
CORT. AMORIM	10.340	0.39	0.39
CTT	3.450	-0.86	-1.63
EDP	2.829	-0.39	-1.94
EDP R	7.050	-0.14	1.19
GALP	15.370	-1.60	0.29
J MARTINS	17.155	-1.29	5.93
MOTA ENGIL	4.000	0.63	9.20
NOS	5.485	0.55	0.07
PHAROL	0.231	-1.07	-7.80
NAVIGATOR	4.522	-0.44	6.35
REN	2.514	-0.79	1.41
SEMAPA	18.380	0.11	3.29
SONAE CAP.	1.054	2.33	18.83
SONAE SGPS	1.293	0.15	14.83

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	2.33
ALTRI	0.93
MOTA ENGIL	0.63
NOS	0.55
CORT. AMORIM	0.39
CTT	-0.86
BANCO BPI	-1.04
PHAROL	-1.07
J MARTINS	-1.29
GALP	-1.60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,672.01	-0.36%	5.26%	5,793.38	4,455.76
CAC40	5,479.14	0.10%	3.14%	5,567.03	4,733.82
ESTX 50 PR	3,606.25	-0.01%	2.92%	3,708.82	3,214.31
XTRA DAX	13,182.44	-0.12%	2.05%	13,596.89	11,479.78
S&P 500	2,828.43	0.18%	5.75%	2,872.87	2,267.21
IBEX 35	10,436.90	0.08%	3.91%	11,184.40	9,236.60
NIKKEI 225	23,098.29	-0.83%	1.46%	24,129.34	18,224.68

