

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

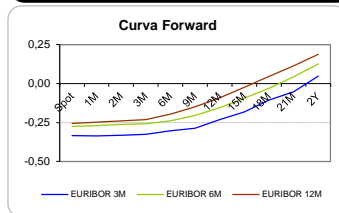
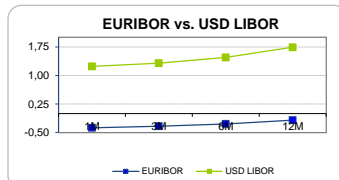
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**RENTA FIXA**

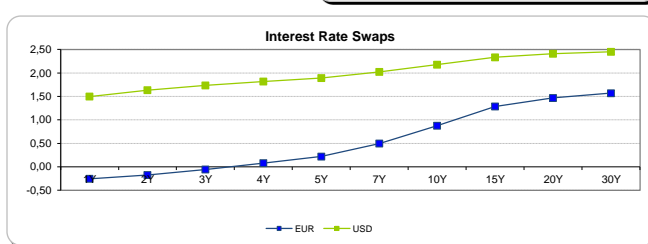
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2361	0	0	0,2525	-0,7850
3M	-0,3300	0	0	3M	1,3250	0	1	0,3326	-0,7260
6M	-0,2720	0	0	6M	1,4744	0	2	0,4771	-0,6492
12M	-0,1710	0	-1	12M	1,7398	1	1	0,7142	-0,5082

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2557	0	0	-0,0923	0,4990	1,0909
2Y	-0,1750	1	0	0,0458	0,6540	1,2246
3Y	-0,0560	1	1	0,1963	0,7982	1,3440
4Y	0,0780	2	2	0,3484	0,9366	1,4635
5Y	0,2200	2	3	0,4927	1,0630	1,5660
7Y	0,4970	2	4	0,7685	1,2980	1,7220
10Y	0,8750	2	6	1,1165	1,5468	1,8765
15Y	1,2850	2	7	1,4521	1,7428	1,9585
20Y	1,4680	2	8	1,5965	1,8046	1,9470
30Y	1,5690	1	9	1,6599	1,7985	1,8920

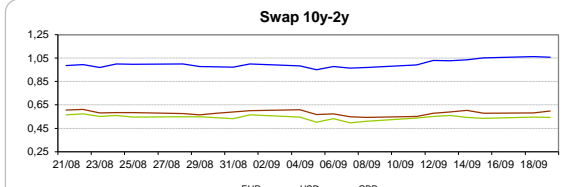
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4980	1	2	1,7963	2,0938	2,3515
2Y	1,6330	1	3	1,8776	2,1579	2,4046
3Y	1,7350	2	3	1,9485	2,2210	2,4515
4Y	1,8160	2	1	2,0153	2,2761	2,4896
5Y	1,8890	2	0	2,0800	2,3266	2,5250
7Y	2,0220	2	-2	2,1902	2,3900	2,5775
10Y	2,1770	1	-4	2,2760	2,4953	2,6199
15Y	2,3330	0	-6	2,4395	2,5627	2,6496
20Y	2,4080	0	-6	2,4949	2,5900	2,5980
30Y	2,4490	-1	-6	2,5156	2,5784	2,6089

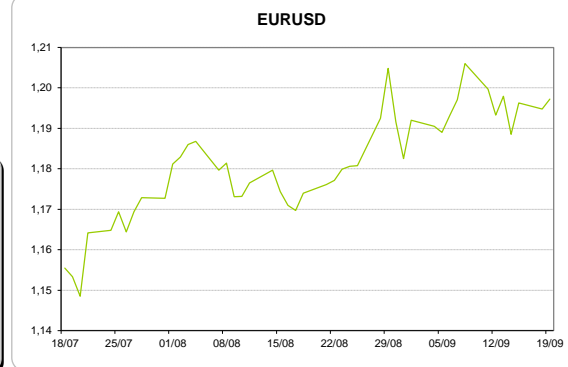
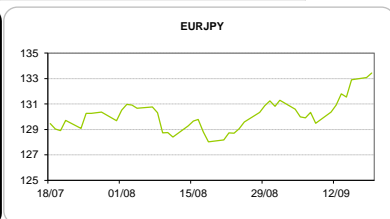
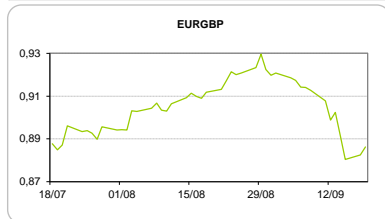


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,08	-0,40	2,67	OT 2Y	-0,032	-0,03	-6,90
JETFUEL	496,00	-6,75	30,00	OT 5Y	0,928	-0,04	-14,70
DIESEL	533,00	-10,25	54,25	OT 10Y	2,422	-0,01	-35,20
COBRE	6.532,00	20,00	41,00	BUND 10Y	-0,083	-1,27	2,80
ZINCO	3.101,50	72,50	-23,00	SCHATZ 2Y	-0,055	0,23	-3,20
OURO	1.308,69	1,16	24,74	T-NOTE 10Y	2,973	0,63	4,40
TRIGO	437,75	-5,75	-4,75	T-NOTE 2Y	1,912	0,76	6,90
LICENÇA C02	7,06	0,33	1,24	GILT 10Y	1,408	3,32	25,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1972	0,20%	1,79%	1,2030	1,2094	1,2229
EUR/GBP	0,8862	-0,42%	3,04%	0,8881	0,8905	0,8958
EUR/JPY	133,44	-0,26%	-3,95%	133,44	133,44	133,44
EUR/CHF	1,1537	-0,35%	-1,50%	1,1526	1,1512	1,1489
EUR/BRL	3,7522	-0,06%	-0,33%	3,8194	3,8814	4,0153
EUR/PLN	4,2790	0,30%	0,01%	4,2979	4,3184	4,3637

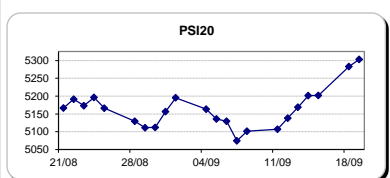


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1972	0,8862	133,44	1,1537	9,5360	7,4410	1,4694	1,49561	3,7522
USD	0,8348	-	0,7395	111,47	0,9628	7,9668	6,2119	1,2289	1,2500	3,1339
										7,8105

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,012	1,80	3,83
BANCO BPI	1,074	0,19	-5,04
BCP	0,2322	2,52	25,88
MONTEPIO	#N/A Real	#N/A	137,53
CORT. AMORIM	11,515	-0,52	35,47
CTT	5,155	-0,15	-20,02
EDP	3,268	-0,64	12,92
EDP R	7,119	0,35	17,94
GALP	14,310	-0,49	0,85
J MARTINS	16,565	0,00	12,38
MOTA ENGIL	2,962	1,33	83,98
NOS	5,365	0,13	-4,84
PHAROL	0,335	-1,47	61,84
NAVIGATOR	3,970	0,25	25,29
REN	2,784	-0,39	3,19
SEMAPA	15,440	-0,35	15,22
SONAE CAP.	0,835	1,09	11,63
SONAE SGPS	1,015	1,60	16,13

Maiores ganhos/perdas	
Título	Variação %
BCP	2,52
ALTRI	1,80
SONAE SGPS	1,60
MOTA ENGIL	1,33
SONAE CAP.	1,09
REN	-0,39
GALP	-0,49
CORT. AMORI	-0,52
EDP	-0,64
PHAROL	-1,47



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.302,89	0,37%	13,33%	5.359,19	4.356,54
CAC40	5.237,44	0,16%	7,72%	5.442,10	4.342,64
ESTX 50 PR	3.531,18	0,13%	7,31%	3.666,80	2.922,82
XTRA DAX	12.561,79	0,02%	9,41%	12.951,54	10.174,92
S&P 500	2.507,49	0,15%	12,01%	2.508,32	2.083,79
IBEX 35	10.378,40	0,39%	10,97%	11.184,40	8.512,40
NIKKEI 225	20.299,38	1,96%	6,20%	20.320,78	16.111,81

