

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

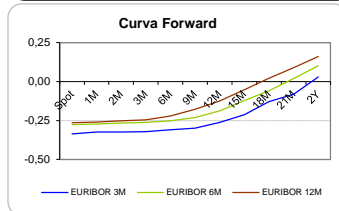
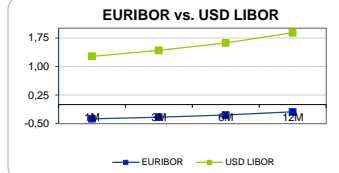
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**RENTA FIXA**

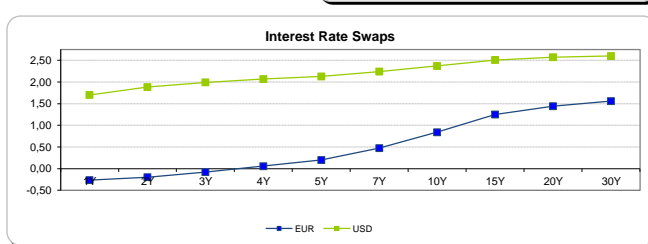
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2660	0	3	0,4963	-0,7861
3M	-0,3290	0	0	3M	1,4219	0	7	0,5263	-0,7450
6M	-0,2750	0	0	6M	1,6181	0	8	0,5926	-0,6544
12M	-0,1920	0	-1	12M	1,8862	-1	7	0,7758	-0,5294

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2640	0	0	-0,1237	0,4793	1,0491
2Y	-0,1970	0	-2	0,0185	0,6246	1,1630
3Y	-0,0790	-1	-2	0,1724	0,7643	1,2850
4Y	0,0580	-2	-3	0,3206	0,8900	1,4000
5Y	0,1980	-2	-3	0,4637	1,0160	1,5050
7Y	0,4730	-3	-3	0,7280	1,2430	1,6630
10Y	0,8410	-4	-4	1,0670	1,4909	1,8150
15Y	1,2510	-4	-3	1,4072	1,6978	1,9090
20Y	1,4420	-4	-3	1,5566	1,7655	1,9100
30Y	1,5570	-4	-2	1,6350	1,7740	1,8690

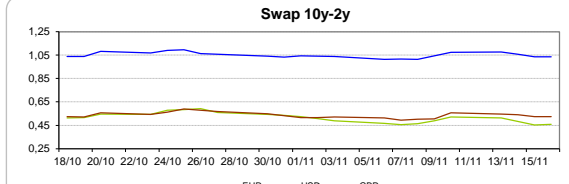
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7030	1	11	2,0495	2,2560	2,4420
2Y	1,8820	1	12	2,0780	2,2800	2,4660
3Y	1,9920	1	13	2,1500	2,3370	2,5005
4Y	2,0680	1	14	2,1770	2,3805	2,5360
5Y	2,1290	1	14	2,2400	2,4185	2,6026
7Y	2,2400	0	13	2,3000	2,4850	2,6493
10Y	2,3700	0	12	2,4335	2,5878	2,6893
15Y	2,5060	-1	11	2,5260	2,6453	2,6815
20Y	2,5710	-1	10	2,5730	2,6240	2,6655
30Y	2,5980	-1	9	2,5735	2,6090	2,6195

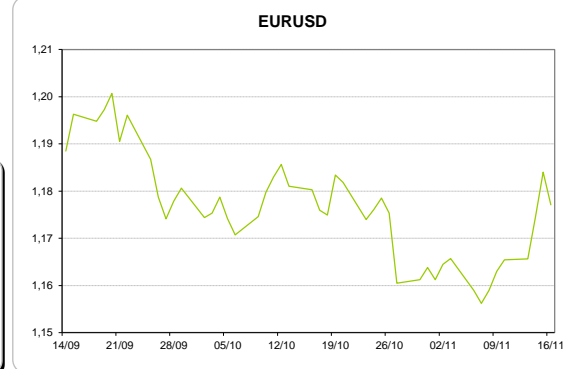
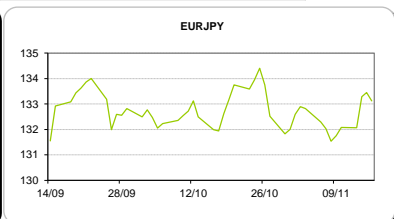
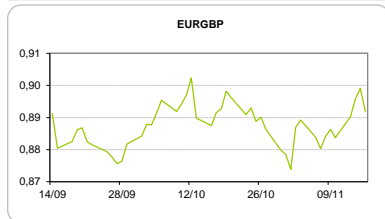


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,32	-0,55	3,76	OT 2Y	-0,194	0,00	-19,70
JETFUEL	590,50	-13,09	31,66	OT 5Y	0,620	-0,02	-31,40
DIESEL	558,25	-5,88	20,41	OT 10Y	1,979	-0,02	-34,20
COBRE	6.753,00	14,00	-109,00	BUND 10Y	-0,203	-0,66	-0,80
ZINCO	3.173,00	6,00	-70,00	SCHATZ 2Y	-0,119	0,46	-1,40
OURO	1.280,47	2,38	-14,60	T-NOTE 10Y	3,086	1,44	5,40
TRIGO	440,50	2,75	-14,50	T-NOTE 2Y	2,153	2,30	10,40
LICENÇA C02	7,50	-0,19	0,14	GILT 10Y	1,352	1,70	1,00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1771	-0,58%	-0,27%	1,1839	1,1906	1,2057
EUR/GBP	0,89183	0,82%	-0,48%	0,8942	0,8966	0,9022
EUR/JPY	133,12	0,25%	-0,85%	133,12	133,12	133,12
EUR/CHF	1,1684	-0,25%	-1,52%	1,1668	1,1655	1,1632
EUR/BRL	3,8595	1,32%	-3,14%	3,9226	3,9873	4,1280
EUR/PLN	4,2375	0,07%	-0,06%	4,2598	4,2823	4,3319

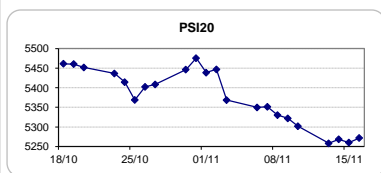


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1771	0,8918	133,12	1,1684	9,8939	7,4419	1,5000	1,55134	3,8595
USD	0,8494	-	0,7579	112,81	0,9932	8,4048	6,3216	1,2734	1,3165	3,2778
										8,2074

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,278	2,23	36,59
BANCO BPI	1,148	1,06	1,50
BCP	0,2537	0,59	37,54
CORT. AMORIM	11,290	0,27	32,82
CTT	3,220	1,26	-50,04
EDP	2,960	-1,43	2,28
EDP R	6,934	-0,09	14,88
GALP	15,775	-0,69	11,17
J MARTINS	15,790	0,64	7,12
MOTA ENGIL	3,195	-1,08	98,45
NOS	5,394	0,99	-4,33
PHAROL	0,336	-1,18	62,32
NAVIGATOR	4,125	1,40	30,18
REN	2,630	0,69	-2,52
SEMAPA	15,710	-0,13	17,24
SONAE CAP.	0,823	1,48	10,03
SONAE SGPS	0,982	0,72	12,36

Maiores ganhos/perdas	
Título	Variação %
ALTRI	2,23
SONAE CAP.	1,48
NAVIGATOR	1,40
CTT	1,26
BANCO BPI	1,06
SEMAPA	-0,13
GALP	-0,69
MOTA ENGIL	-1,08
PHAROL	-1,18
EDP	-1,43



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.271,75	0,22%	12,66%	5.495,87	4.358,74
CAC40	5.336,39	0,66%	9,75%	5.536,40	4.479,69
ESTX 50 PR	3.564,80	0,54%	8,34%	3.708,82	2.984,48
XTRA DAX	13.047,22	0,55%	13,64%	13.525,56	10.402,59
S&P 500	2.584,68	0,78%	15,45%	2.597,02	2.172,20
IBEX 35	10.088,70	0,75%	7,88%	11.184,40	8.512,40
NIKKEI 225	22.351,12	1,47%	16,93%	23.382,15	17.764,08

