

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

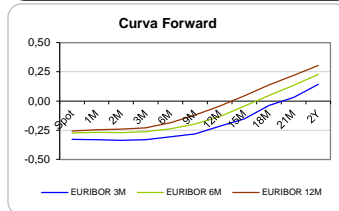
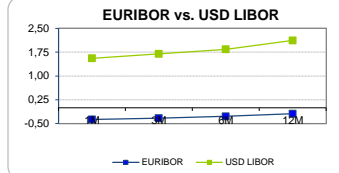
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**RENTA FIXA**

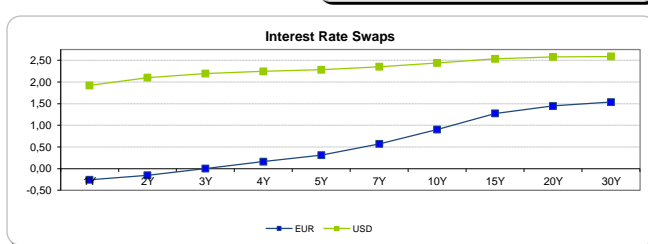
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	1,5569	0	18	0,4937	-0,7933
3M	-0,3290	0	0	3M	1,6959	0	20	0,5184	-0,7376
6M	-0,2710	0	0	6M	1,8427	0	17	0,5773	-0,6444
12M	-0,1870	0	0	12M	2,1178	1	16	0,7604	-0,5210

INTEREST RATE SWAPS							
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	-0,2560	0	1	-0,0443	0,6270	1,1055	
2Y	-0,1520	0	3	0,1311	0,7560	1,2025	
3Y	0,0030	0	6	0,2970	0,8715	1,3045	
4Y	0,1630	0	9	0,4435	0,9775	1,3995	
5Y	0,3110	0	10	0,5731	1,0815	1,4880	
7Y	0,5720	1	10	0,8055	1,2720	1,6309	
10Y	0,9030	1	9	1,1000	1,4805	1,7555	
15Y	1,2750	2	8	1,3953	1,6540	1,8290	
20Y	1,4460	2	7	1,5187	1,7015	1,8155	
30Y	1,5350	2	6	1,5628	1,6835	1,7565	

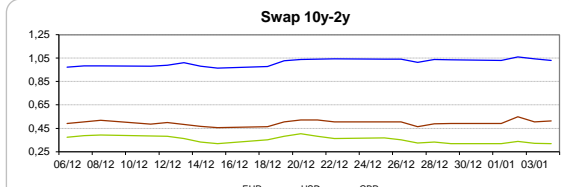
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9200	2	12	2,3267	2,4210	2,5132
2Y	2,1020	3	11	2,3760	2,4293	2,5399
3Y	2,1940	3	10	2,3750	2,4370	2,5652
4Y	2,2450	1	8	2,4114	2,4680	2,5897
5Y	2,2830	3	7	2,4080	2,4855	2,6127
7Y	2,3520	3	5	2,4320	2,5627	2,6527
10Y	2,4390	3	3	2,5379	2,6160	2,6836
15Y	2,5350	4	1	2,6040	2,6582	2,7041
20Y	2,5800	4	0	2,6316	2,6680	2,6814
30Y	2,5900	5	0	2,6247	2,6450	2,6581

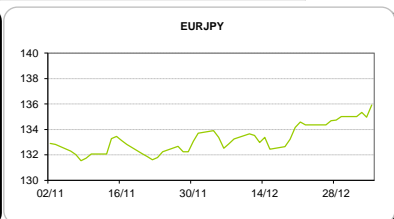
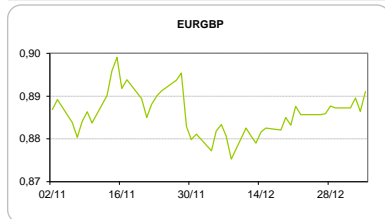


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,96	0,12	5,72	OT 2Y	-0,113	0,00	25,70
JETFUEL	649,78	2,15	55,50	OT 5Y	0,439	-0,06	-4,50
DIESEL	610,53	-0,10	51,63	OT 10Y	1,917	-0,07	3,20
COBRE	7.174,50	-58,00	314,00	BUND 10Y	-0,126	-0,74	10,90
ZINCO	3.343,50	-25,50	94,50	SCHATZ 2Y	0,021	0,92	8,70
OURO	1.319,06	5,81	42,95	T-NOTE 10Y	3,221	1,94	7,70
TRIGO	434,75	-1,25	-0,50	T-NOTE 2Y	2,433	2,31	9,60
LICENÇA C02	7,76	-0,07	0,18	GILT 10Y	1,348	1,42	-4,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2065	0,35%	1,69%	1,2134	1,2209	1,2379
EUR/GBP	0,89103	-0,52%	-1,55%	0,8933	0,8958	0,9013
EUR/JPY	135,92	-0,70%	-1,48%	135,92	135,92	135,92
EUR/CHF	1,1766	-0,25%	-0,69%	1,1754	1,1742	1,1720
EUR/BRL	3,8939	-0,07%	-1,18%	3,9565	4,0211	4,1598
EUR/PLN	4,1503	-0,01%	1,35%	4,1712	4,1932	4,2421



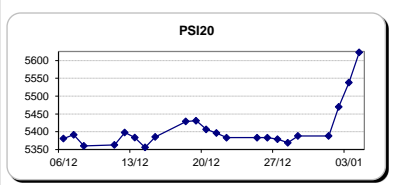
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2065	0,8910	135,92	1,1766	9,8209	7,4459	1,5111	1,53608	3,8939	9,7415
USD	0,8280	-	0,7379	112,77	0,9747	8,1369	6,1649	1,2523	1,2723	3,2261	8,0864

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,370	1,13	3,85
BANCO BPI	1,218	-0,81	3,84
BCP	0,2980	3,65	9,56
CORT. AMORIM	11,020	0,00	6,99
CTT	3,696	-0,91	5,39
EDP	2,975	1,05	3,12
EDP R	6,800	0,22	-2,40
GALP	15,885	1,05	3,65
J MARTINS	16,995	4,10	4,94
MOTA ENGIL	4,065	1,63	10,97
NOS	5,590	0,18	1,99
PHAROL	0,267	-4,47	6,80
NAVIGATOR	4,490	1,08	5,60
REN	2,508	0,97	1,17
SEMAPA	18,160	1,68	2,05
SONAE CAP.	0,922	0,44	3,95
SONAE SGPS	1,188	1,02	5,51

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	4,10
BCP	3,65
SEMAPA	1,68
MOTA ENGIL	1,63
ALTRI	1,13
BANCO BPI	-0,81
CTT	-0,91
PHAROL	-4,47



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.622,72	1,53%	4,35%	5.624,86	4.455,76
CAC40	5.413,69	1,55%	1,90%	5.536,40	4.733,82
ESTX 50 PR	3.568,88	1,68%	1,85%	3.708,82	3.214,31
XTRA DAX	13.165,08	1,44%	1,92%	13.525,56	11.425,14
S&P 500	2.724,46	0,41%	1,89%	2.729,29	2.254,25
IBEX 35	10.312,50	1,94%	2,67%	11.184,40	9.236,60
NIKKEI 225	23.506,33	3,26%	3,26%	23.506,33	18.224,68

