

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

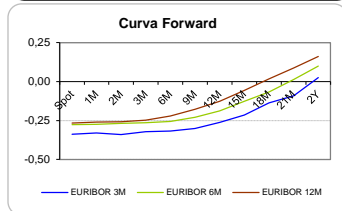
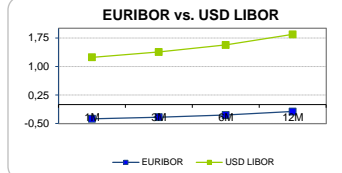
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**RENTA FIXA**

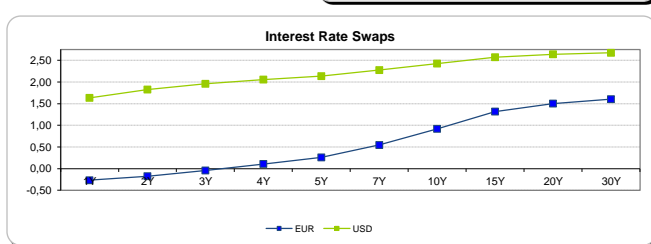
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2417	0	1	0,3618	-0,7826
3M	-0,3310	0	0	3M	1,3780	0	5	0,4224	-0,7264
6M	-0,2750	0	0	6M	1,5645	0	7	0,5539	-0,6486
12M	-0,1840	0	-1	12M	1,8429	0	7	0,7678	-0,5210

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2660	0	-1	-0,1278	0,4780	1,0670
2Y	-0,1750	0	0	0,0163	0,6310	1,2055
3Y	-0,0430	0	2	0,1710	0,7750	1,3310
4Y	0,1080	0	4	0,3240	0,9160	1,4465
5Y	0,2610	0	5	0,4710	1,0539	1,5490
7Y	0,5470	1	6	0,7485	1,2870	1,7203
10Y	0,9190	0	7	1,0960	1,5311	1,8645
15Y	1,3180	0	6	1,4411	1,7341	1,9560
20Y	1,5010	0	6	1,5904	1,8043	1,9540
30Y	1,6050	0	6	1,6672	1,8118	1,9103

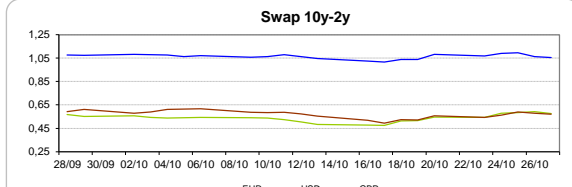
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6360	1	9	1,9944	2,3188	2,5340
2Y	1,8280	1	14	2,0820	2,3563	2,5730
3Y	1,9580	2	17	2,1692	2,4040	2,6190
4Y	2,0550	2	20	2,2160	2,4590	2,6510
5Y	2,1350	3	22	2,2750	2,5050	2,7204
7Y	2,2740	4	23	2,3865	2,5800	2,7270
10Y	2,4260	4	24	2,4925	2,6635	2,7630
15Y	2,5710	5	24	2,6010	2,7140	2,7840
20Y	2,6400	5	23	2,6465	2,7625	2,7860
30Y	2,6720	5	23	2,6550	2,7080	2,7599

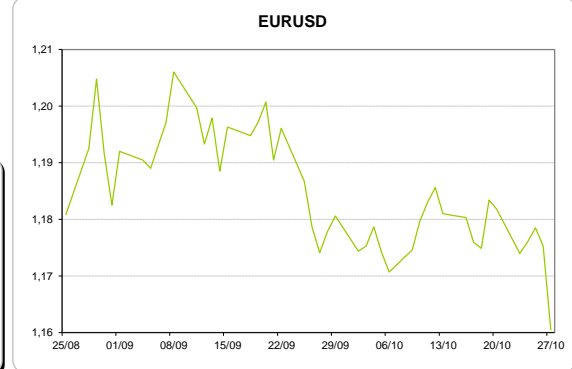
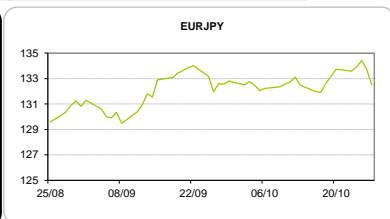
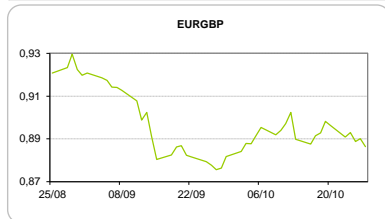


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,25	0,95	2,68	OT 2Y	-0,147	-0,04	-16,40
JETFUEL	568,42	2,84	-9,06	OT 5Y	0,817	-0,05	-18,30
DIESEL	539,80	2,84	-13,43	OT 10Y	2,194	-0,04	-26,80
COBRE	6.999,50	-24,00	573,00	BUND 10Y	-0,180	-5,92	-10,40
ZINCO	3.264,00	23,00	145,00	SCHATZ 2Y	-0,137	-3,20	-7,30
OURO	1.270,65	3,67	-12,16	T-NOTE 10Y	3,117	-2,41	8,50
TRIGO	425,75	-6,00	-35,75	T-NOTE 2Y	2,057	-2,29	8,40
LICENÇA C02	7,17	-0,03	0,24	GILT 10Y	1,407	-4,86	-4,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1605	-1,26%	-1,16%	1,1668	1,1732	1,1875
EUR/GBP	0,88633	0,43%	-1,21%	0,8885	0,8909	0,8965
EUR/JPY	132,52	0,93%	0,06%	132,52	132,52	132,52
EUR/CHF	1,1572	0,43%	-1,35%	1,1560	1,1547	1,1526
EUR/BRL	3,7833	1,51%	-0,86%	3,8475	3,9101	4,0464
EUR/PLN	4,2475	0,12%	1,81%	4,2681	4,2890	4,3367

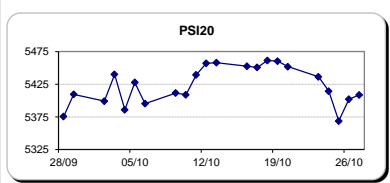


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1605	0,8863	132,52	1,1572	9,6972	7,4409	1,4911	1,51252	3,7833
USD	0,8631	-	0,7625	113,82	0,9993	8,3776	6,4223	1,2885	1,3065	3,2702
										9,4753
										8,1871

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,503	-0,20	42,42
BANCO BPI	1,113	1,00	-1,59
BCP	0,2475	-0,96	34,18
CORT. AMORIM	11,705	1,43	37,71
CTT	5,060	0,02	-21,49
EDP	3,024	0,57	4,49
EDP R	7,090	0,72	17,46
GALP	15,595	0,65	9,90
J MARTINS	15,515	0,42	5,26
MOTA ENGIL	3,323	-0,21	106,40
NOS	5,118	-0,60	-9,22
PHAROL	0,427	-2,73	106,28
NAVIGATOR	4,387	-0,16	38,45
REN	2,718	0,85	0,74
SEMAPA	17,025	0,92	27,05
SONAE CAP.	0,842	0,24	12,57
SONAE SGPS	1,028	0,29	17,62

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORI	1,43
BANCO BPI	1,00
SEMAPA	0,92
REN	0,85
EDP R	0,72
ALTRI	-0,20
MOTA ENGIL	-0,21
NOS	-0,60
BCP	-0,96
PHAROL	-2,73



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.408,46	0,12%	15,59%	5.479,46	4.356,54
CAC40	5.494,13	0,71%	12,99%	5.513,53	4.344,88
ESTX 50 PR	3.652,23	0,41%	10,99%	3.670,00	2.937,98
XTRA DAX	13.217,54	0,64%	15,12%	13.249,03	10.174,92
S&P 500	2.580,29	0,78%	15,25%	2.580,96	2.083,79
IBEX 35	10.197,50	-1,45%	9,04%	11.184,40	8.512,40
NIKKEI 225	22.008,45	1,24%	15,14%	22.016,50	16.111,81

