

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

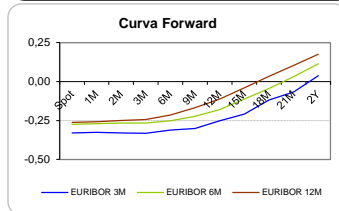
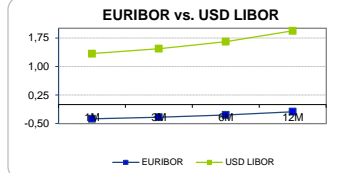
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**RENTA FIXA**

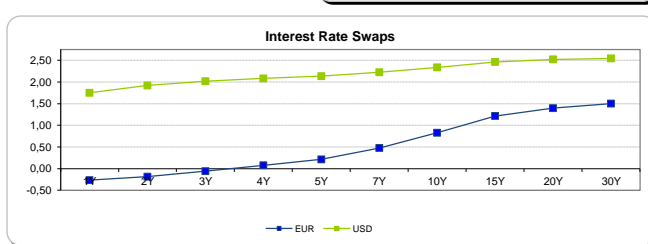
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,3376	1	10	0,4968	-0,7840
3M	-0,3290	0	0	3M	1,4676	1	10	0,5230	-0,7510
6M	-0,2720	0	0	6M	1,6539	0	9	0,5803	-0,6548
12M	-0,1860	0	0	12M	1,9361	1	10	0,7736	-0,5276

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2630	0	0	-0,1120	0,4688	0,9920
2Y	-0,1830	0	0	0,0309	0,6031	1,1114
3Y	-0,0580	0	-1	0,1763	0,7318	1,2290
4Y	0,0790	1	-2	0,3155	0,8531	1,3355
5Y	0,2160	1	-3	0,4488	0,9733	1,4340
7Y	0,4770	1	-5	0,7003	1,1895	1,5850
10Y	0,8290	1	-8	1,0218	1,4173	1,7300
15Y	1,2150	1	-9	1,3376	1,6104	1,8175
20Y	1,3960	1	-9	1,4818	1,6786	1,8165
30Y	1,5010	1	-9	1,5541	1,6857	1,7755

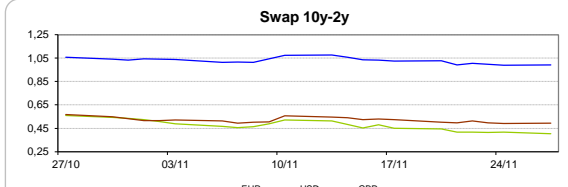
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7510	0	13	2,0778	2,2430	2,3895
2Y	1,9200	0	11	2,1456	2,2750	2,4235
3Y	2,0180	-1	8	2,1650	2,3095	2,4893
4Y	2,0840	-1	5	2,1980	2,3734	2,4845
5Y	2,1350	-1	3	2,2390	2,3830	2,5543
7Y	2,2260	-1	-1	2,3030	2,4480	2,5745
10Y	2,3390	-1	-4	2,4264	2,5230	2,6484
15Y	2,4630	-1	-6	2,4950	2,5830	2,6520
20Y	2,5230	-1	-7	2,5360	2,5995	2,6375
30Y	2,5450	-1	-8	2,5741	2,5950	2,6347

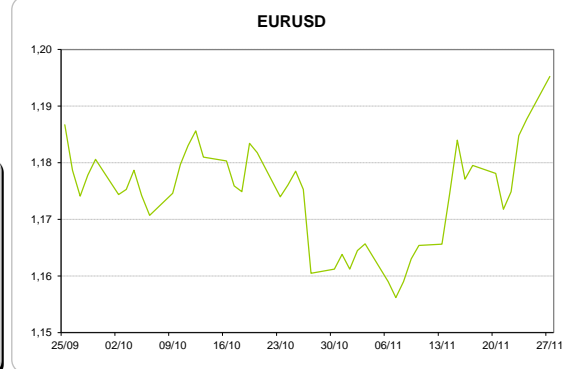
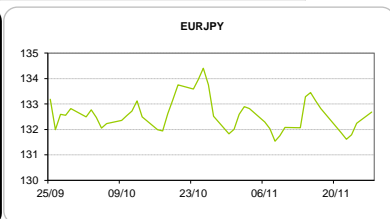


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,55	-0,31	3,42	OT 2Y	-0,239	0,01	-12,80
JETFUEL	608,25	-3,75	39,83	OT 5Y	0,530	-0,01	-33,70
DIESEL	568,38	0,38	28,58	OT 10Y	1,916	-0,02	-32,20
COBRE	7.017,00	39,00	-33,50	BUND 10Y	-0,233	-1,98	-11,30
ZINCO	3.253,75	-5,25	58,25	SCHATZ 2Y	-0,105	-1,14	0,00
OURO	1.295,37	6,57	21,49	T-NOTE 10Y	3,072	-0,80	-6,90
TRIGO	428,50	-6,25	-16,75	T-NOTE 2Y	2,172	0,00	9,20
LICENÇA C02	7,70	-0,07	0,53	GILT 10Y	1,381	0,28	-15,90



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1952	0,63%	2,99%	1,2020	1,2089	1,2244
EUR/GBP	0,89375	-0,29%	-0,83%	0,8961	0,8985	0,9042
EUR/JPY	132,69	-0,34%	-0,13%	132,69	132,69	132,69
EUR/CHF	1,1681	0,07%	-0,81%	1,1667	1,1654	1,1632
EUR/BRL	3,8338	0,54%	-2,11%	3,8955	3,9602	4,1005
EUR/PLN	4,2079	0,03%	0,94%	4,2298	4,2524	4,3014



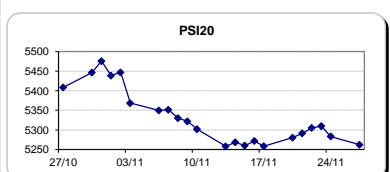
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1952	0,8938	132,69	1,1681	9,8765	7,4416	1,5194	1,56497	3,8338	9,6992
USD	0,8391	-	0,7498	111,04	0,9811	8,2973	6,2447	1,2725	1,3125	3,2168	8,1436

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,087	0,55	31,65
BANCO BPI	1,125	-0,53	-0,53
BCP	0,2458	-1,40	33,25
CORT. AMORIM	11,585	-0,73	36,29
CTT	3,043	-1,36	-52,79
EDP	2,920	0,38	0,90
EDP R	6,830	-0,94	13,15
GALP	15,830	-0,60	11,56
J MARTINS	16,260	0,40	10,31
MOTA ENGIL	3,401	0,47	111,24
NOS	5,569	0,36	-1,22
PHAROL	0,310	-12,18	49,76
NAVIGATOR	4,164	1,56	31,41
REN	2,390	-1,97	-6,05
SEMAPA	16,230	4,74	21,12
SONAE CAP.	0,846	-1,63	13,10
SONAE SGPS	1,003	-0,79	14,76

Maiores ganhos/perdas	
Título	Varição %
SEMAPA	4,74
NAVIGATOR	1,56
ALTRI	0,55
MOTA ENGIL	0,47
J MARTINS	0,40
CTT	-1,36
BCP	-1,40
SONAE CAP.	-1,63
REN	-1,97
PHAROL	-12,18



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.262,22	-0,40%	12,46%	5.495,87	4.381,81
CAC40	5.360,09	-0,56%	10,24%	5.536,40	4.490,15
ESTX 50 PR	3.564,02	-0,48%	8,31%	3.708,82	2.984,48
XTRA DAX	13.000,20	-0,46%	13,23%	13.525,56	10.402,59
S&P 500	2.601,46	-0,04%	16,20%	2.606,41	2.187,44
IBEX 35	10.063,10	0,10%	7,60%	11.184,40	8.512,40
NIKKEI 225	22.495,99	-0,24%	17,69%	23.382,15	18.222,82

