

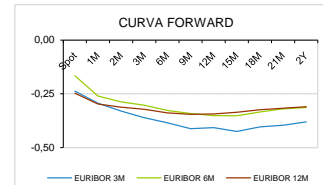
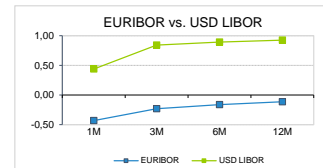
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
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RENDA FIXA

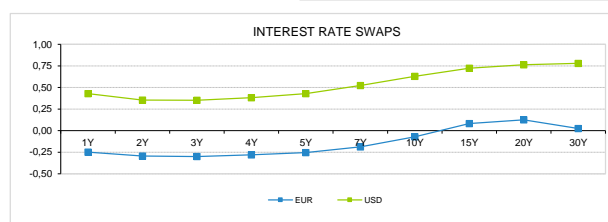
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4320	2	1	1M	0,4376	0	-55	0,2193	-0,7170
3M	-0,2320	-1	12	3M	0,8408	-5	-61	0,6419	-0,5790
6M	-0,1630	-2	12	6M	0,8931	-3	-18	0,7040	-0,5496
12M	-0,1140	-1	4	12M	0,9251	-1	-4	0,8666	-0,4590

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2495	-3	6	-0,3441	-0,2325	-0,0760
2Y	-0,2950	-3	3	-0,3278	-0,1860	-0,0309
3Y	-0,3002	-3	2	-0,2958	-0,1489	0,0182
4Y	-0,2810	-3	0	-0,2566	-0,1082	0,0639
5Y	-0,2535	-3	-1	-0,2203	-0,0632	0,1065
7Y	-0,1885	-2	-2	-0,1385	0,0232	0,1774
10Y	-0,0720	-2	-3	-0,0150	0,1281	0,2466
15Y	0,0820	-1	-6	0,1154	0,1934	0,2477
20Y	0,1250	-1	-7	0,1333	0,1597	0,1676
30Y	0,0250	0	-12	0,0143	0,0128	0,0014

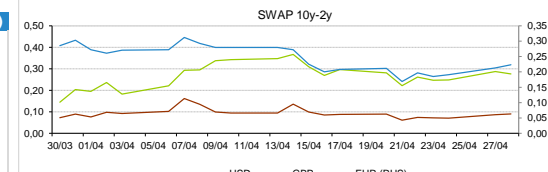
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,4293	-4	-26	0,3183	0,4735	0,7090
2Y	0,3543	-3	-14	0,3217	0,5387	0,7450
3Y	0,3518	-3	-10	0,3585	0,6043	0,7755
4Y	0,3824	-3	-8	0,4240	0,6345	0,8199
5Y	0,4287	-3	-6	0,4730	0,6877	0,8388
7Y	0,5224	-3	-3	0,5760	0,7340	0,8673
10Y	0,6299	-4	-1	0,6720	0,7860	0,8580
15Y	0,7230	-3	1	0,7390	0,8170	0,8635
20Y	0,7628	-3	2	0,7867	0,8398	0,8560
30Y	0,7795	-3	3	0,7857	0,8157	0,8266

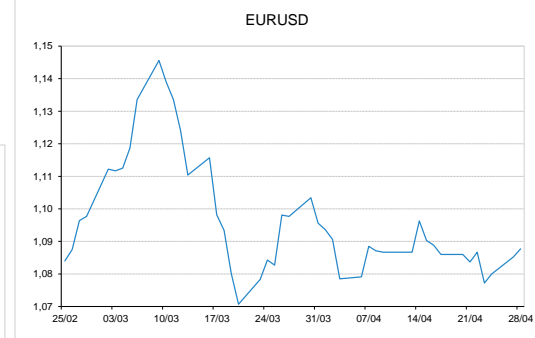
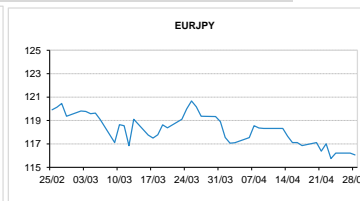
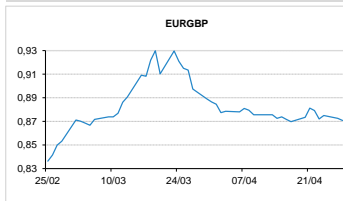


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	20,11	0,12	-7,84	OT 2Y	-0,025	-0,07	13,30
JETFUEL	126,88	-12,12	-127,37	OT 5Y	0,503	-0,07	30,10
DIESEL	186,38	-11,62	-120,09	OT 10Y	0,966	-0,05	30,00
COBRE	5.186,00	57,50	406,50	BUND 10Y	-0,915	-2,12	-1,40
ZINCO	1.896,25	21,50	19,75	SCHATZ 2Y	-0,073	-2,29	0,40
OURO	1.705,98	-6,46	77,82	T-NOTE 10Y	1,734	-3,24	-6,70
TRIGO	525,25	0,50	-32,00	T-NOTE 2Y	0,852	-1,67	-0,40
LICENÇA C02	20,21	-0,07	3,82	GILT 10Y	0,248	-1,95	-6,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0877	0,23%	-1,42%	1,0900	1,0923	1,0977
EUR/GBP	0,87078	0,21%	2,09%	0,8722	0,8738	0,8776
EUR/JPY	116,06	0,14%	2,83%	116,06	116,06	116,06
EUR/CHF	1,0558	0,08%	0,21%	1,0550	1,0542	1,0523
EUR/BRL	6,0106	1,81%	-4,53%	6,0458	6,0346	6,0837
EUR/PLN	4,5472	-0,21%	-0,03%	4,5579	4,5653	4,5823



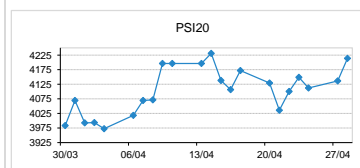
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0877	0,8708	116,06	1,0558	10,7181	7,4562	1,5163	1,66782	6,0106	11,2873
USD	0,9228	-	0,8041	106,935	0,9747	9,8924	6,8801	1,3997	1,5417	5,5873	10,3963

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,710	1,82	-17,08
BCP	0,096	2,24	-52,71
CORT. AMORIM	9,370	3,54	-17,08
CTT	2,140	0,47	-32,92
EDP	3,819	0,50	-1,16
EDP R	11,020	1,85	4,95
GALP	9,850	4,10	-33,89
IBERSOL	3,900	-0,76	-51,25
J MARTINS	15,640	-0,41	6,65
MOTA ENGIL	1,130	6,40	-39,57
NAVIGATOR	2,336	4,10	-32,26
NOS	3,422	0,94	-28,71
PHAROL	0,068	0,44	-31,43
RAMADA	2,900	-2,03	-50,34
REN	2,490	0,81	-8,46
SEMAPA	8,960	2,17	-34,69
SONAE CAP.	0,474	0,00	-37,05
SONAE SGPS	0,721	4,04	-20,82

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	6,40
GALP	4,10
NAVIGATOR	4,10
SONAE SGPS	4,04
CORT. AMORIM	3,54
J MARTINS	-0,41
IBERSOL	-1,76
RAMADA	-2,03



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.213,76	1,87%	-19,19%	5.454,21	3.500,02
CAC40	4.569,79	1,43%	-23,56%	6.111,41	3.632,06
ESTX 50 PR	2.932,06	1,73%	-21,71%	3.867,28	2.302,84
XTRA DAX	10.795,63	1,27%	-18,52%	13.795,24	8.255,65
S&P 500	2.865,51	-0,47%	-11,33%	3.393,52	2.191,86
IBEX 35	6.836,40	1,55%	-28,41%	10.100,20	5.814,50
NIKKEI 225	19.771,19	-0,06%	-16,42%	24.115,95	16.358,19

