

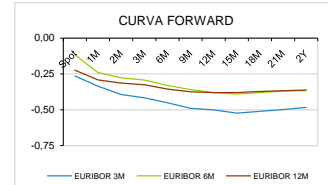
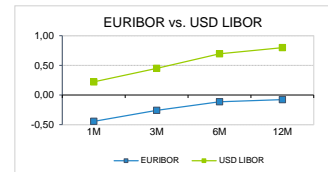
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
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RENDA FIXA

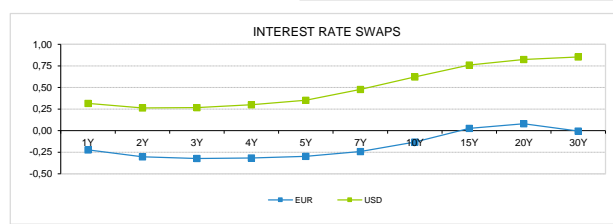
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.4450	2	-4	1M	0.2216	-3	-70	0.1658	-0.7238
3M	-0.2580	1	4	3M	0.4476	-3	-90	0.4030	-0.5902
6M	-0.1140	2	12	6M	0.6944	-1	-54	0.5933	-0.5492
12M	-0.0780	1	4	12M	0.7983	-3	-24	0.7478	-0.4560

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0.2230	1	2	-0.3844	-0.3022
2Y	-0.3025	1	-5	-0.3763	-0.2671
3Y	-0.3229	0	-9	-0.3514	-0.2272
4Y	-0.3170	0	-12	-0.3216	-0.1850
5Y	-0.2984	0	-13	-0.2865	-0.1418
7Y	-0.2414	-1	-17	-0.2084	-0.0546
10Y	-0.1315	-2	-19	-0.0853	0.0567
15Y	0.0265	-3	-20	0.0557	0.1388
20Y	0.0797	-3	-19	0.0849	0.1163
30Y	-0.0055	-3	-20	-0.0190	-0.0222

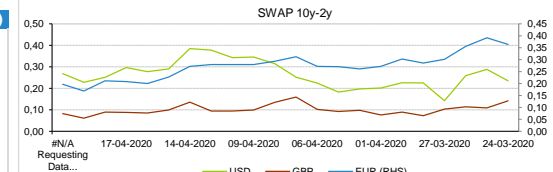
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.3160	-2	-37	0.2289	0.4019	0.7471
2Y	0.2630	-4	-27	0.2370	0.4776	0.7820
3Y	0.2665	-4	-27	0.2830	0.5550	0.8357
4Y	0.3002	-5	-28	0.3599	0.6280	0.8615
5Y	0.3520	-6	-28	0.4280	0.6923	0.9014
7Y	0.4777	-6	-25	0.5624	0.7660	0.9320
10Y	0.6225	-7	-20	0.6960	0.8565	0.9703
15Y	0.7590	-7	-15	0.8072	0.9030	0.9904
20Y	0.8235	-7	-13	0.8516	0.9275	0.9640
30Y	0.8535	-7	-12	0.8681	0.9147	0.9425

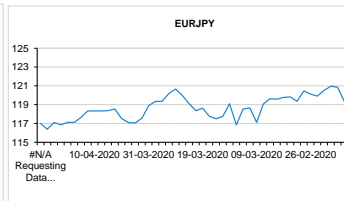
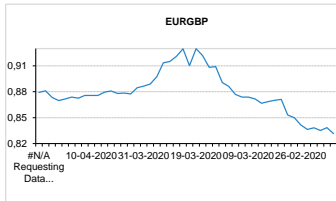
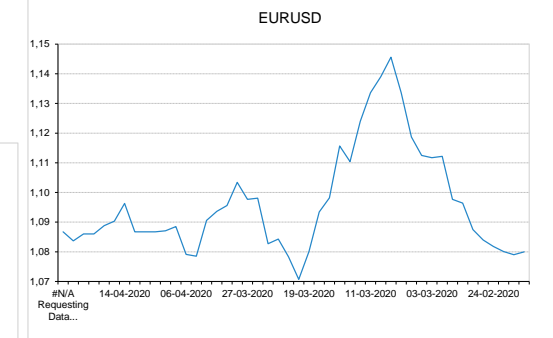


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	30,93	1,21	-3,56	OT 2Y	-0,135	-0,02	28,30
JETFUEL	187,50	-12,14	-60,20	OT 5Y	0,367	-0,03	35,00
DIESEL	243,50	-17,14	-59,17	OT 10Y	0,945	-0,03	31,70
COBRE	5.218,50	40,00	314,00	BUND 10Y	-0,993	-4,15	-4,40
ZINCO	1.974,00	63,26	73,50	SCHATZ 2Y	-0,137	-1,14	2,10
OURO	1.709,36	22,99	57,27	T-NOTE 10Y	1,728	-4,79	-7,50
TRIGO	525,50	8,00	-22,00	T-NOTE 2Y	0,811	-2,78	2,80
LICENÇA C02	19,60	0,60	-0,91	GILT 10Y	0,189	-0,17	-9,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0783	-0,22%	-0,94%	1,0804	1,0826	1,0875
EUR/GBP	0,87478	-0,26%	0,70%	0,8761	0,8777	0,8811
EUR/JPY	114,91	-0,23%	3,17%	114,91	114,91	114,91
EUR/CHF	1,0538	-0,09%	0,36%	1,0531	1,0523	1,0504
EUR/BRL	6,271	-1,67%	-9,31%	6,3019	6,2979	6,3115
EUR/PLN	4,5476	0,11%	-0,48%	4,5575	4,5650	4,5812



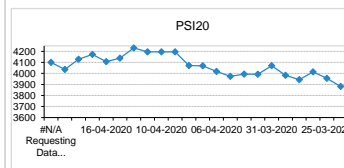
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0783	0,8748	114,91	1,0538	10,6079	7,4611	1,5105	1,66327	6,2710	11,0582
USD	0,9281	-	0,8141	106,575	0,9779	9,8619	6,9240	1,4025	1,5503	5,8691	10,2814

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4.734	0,72	-16,65
BCP	0.095	-0,10	-52,96
CORT. AMORIM	9.370	1,74	-17,08
CTT	2.085	-2,34	-34,64
EDP	3.890	-0,26	0,67
EDP R	11.100	0,91	5,71
GALP	10.380	2,06	-30,34
IBERSOL	3.860	-1,28	-51,75
J MARTINS	15.505	0,62	5,73
MOTA ENGIL	1.070	-0,93	-42,78
NAVIGATOR	2.312	1,85	-32,96
NOS	3.426	3,25	-28,63
PHAROL	0.068	-0,87	-31,33
RAMADA	3.750	7,45	-35,79
REN	2.425	-0,61	-10,85
SEMAPA	8.890	0,79	-35,20
SONAE CAP.	0.465	-1,06	-38,25
SONAE SGPS	0.700	1,75	-23,13

MAIORES GANHOS/PERDAS	
Título	Variação %
RAMADA	7,45
NOS	3,25
GALP	2,06
NAVIGATOR	1,85
SONAE SGPS	1,75
PHAROL	-0,87
MOTA ENGIL	-0,93
SONAE CAP.	-1,06
IBERSOL	-1,28
CTT	-2,34



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.220,85	0,85%	-19,05%	5.454,21	3.500,02
CAC40	4.501,44	1,54%	-24,70%	6.111,41	3.632,06
ESTX 50 PR	2.880,60	1,30%	-23,08%	3.867,28	2.302,84
XTRA DAX	10.759,27	1,44%	-18,79%	13.795,24	8.255,65
S&P 500	2.900,40	1,81%	-10,24%	3.393,52	2.191,86
IBEX 35	6.730,90	0,89%	-29,51%	10.100,20	5.814,50
NIKKEI 225	19.674,77	0,28%	-16,83%	24.115,95	16.358,19

