

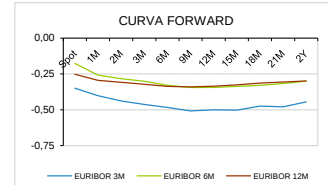
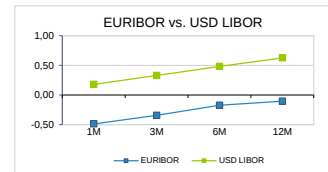
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
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RENTA FIXA

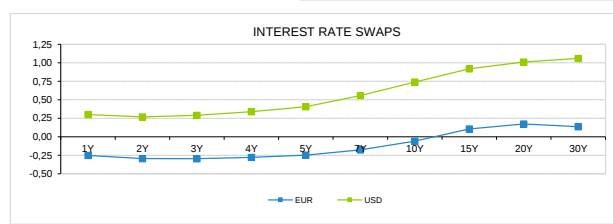
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.4880	-1	-3	1M	0.1788	0	-12	0.1086	-0.7696
3M	-0.3420	-1	-7	3M	0.3305	-1	-21	0.2365	-0.6516
6M	-0.1740	1	0	6M	0.4820	-1	-23	0.3831	-0.5892
12M	-0.1050	0	1	12M	0.6255	-1	-21	0.5648	-0.4656

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2525	1	1	-0.3359	-0.2242	-0.0390
2Y	-0.2940	1	4	-0.3171	-0.1823	0.0009
3Y	-0.2958	1	5	-0.2858	-0.1373	0.0450
4Y	-0.2772	2	6	-0.2498	-0.0906	0.0890
5Y	-0.2485	2	7	-0.2095	-0.0440	0.1290
7Y	-0.1770	3	8	-0.1214	0.0430	0.2020
10Y	-0.0580	3	8	0.0033	0.1543	0.2846
15Y	0.1063	4	8	0.1485	0.2419	0.3141
20Y	0.1737	4	10	0.1947	0.2724	0.2724
30Y	0.1360	4	16	0.1405	0.1544	0.1589

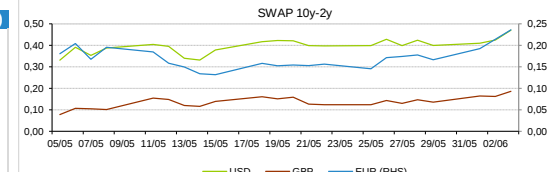
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.3016	1	-5	0.2478	0.4914	0.8470
2Y	0.2688	2	-4	0.2835	0.5730	0.9315
3Y	0.2899	3	-2	0.3235	0.6685	0.9750
4Y	0.3392	4	0	0.4155	0.7628	1.0390
5Y	0.4060	4	2	0.4865	0.7905	1.0861
7Y	0.5576	6	6	0.6350	0.8470	1.0475
10Y	0.7393	7	12	0.8240	1.0010	1.1020
15Y	0.9194	7	19	0.9400	1.0485	1.1480
20Y	1.0102	7	22	1.0280	1.0795	1.1860
30Y	1.0600	7	25	1.0530	1.0780	1.1380

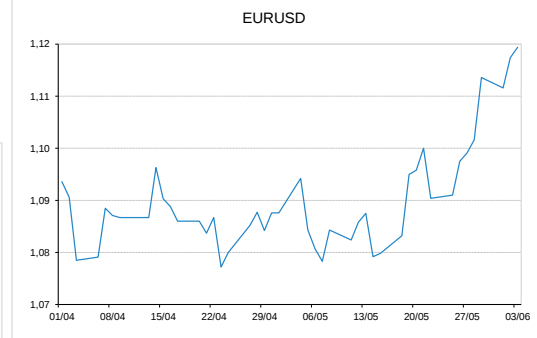
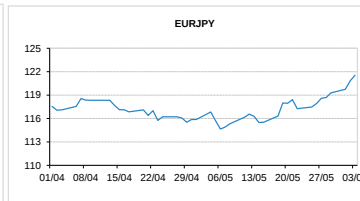
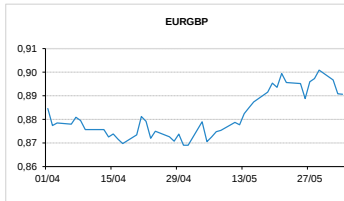


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	39,16	-0,41	11,09	OT 2Y	-0,345	0,06	-19,20
JETFUEL	293,77	-11,31	126,85	OT 5Y	0,059	0,06	-28,80
DIESEL	314,33	-7,25	86,91	OT 10Y	0,575	0,06	-28,70
COBRE	5.518,50	44,50	418,50	BUND 10Y	-0,792	6,15	21,00
ZINCO	2.016,55	-5,70	107,05	SCHATZ 2Y	0,009	1,83	13,70
OURO	1.700,18	-24,67	-0,24	T-NOTE 10Y	1,811	6,35	5,20
TRIGO	512,00	4,00	-4,50	T-NOTE 2Y	0,794	3,52	1,40
LICENÇA C02	22,03	-0,04	3,06	GILT 10Y	0,314	5,61	4,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1194	0,18%	2,30%	1,1218	1,1241	1,1292
EUR/GBP	0,89065	0,02%	-1,31%	0,8921	0,8936	0,8969
EUR/JPY	121,54	-0,58%	-3,87%	121,54	121,54	121,54
EUR/CHF	1,0811	-0,58%	-2,64%	1,0803	1,0794	1,0778
EUR/BRL	5,6743	2,33%	6,47%	5,7032	5,7262	5,7835
EUR/PLN	4,4112	-0,48%	3,29%	4,4202	4,4278	4,4440



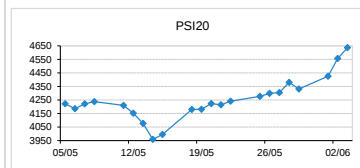
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1194	0,8907	121,54	1,0811	10,4158	7,4543	1,5169	1,6183	5,6743	10,6339
USD	0,8915	-	0,794	108,825	0,9623	9,2946	6,6454	1,3492	1,4423	5,0356	9,4816

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,492	6,34	-20,92
BCP	0,116	4,88	-42,80
CORT. AMORIM	9,350	0,54	-17,26
CTT	2,335	0,65	-26,80
EDP	4,371	1,96	13,12
EDP R	12,460	0,65	18,67
GALP	11,750	0,43	-21,14
IBERSOL	6,040	-0,33	-24,50
J MARTINS	15,780	2,07	7,60
MOTA ENGIL	1,254	2,28	-32,94
NAVIGATOR	2,374	3,04	-31,16
NOS	4,018	1,16	-16,29
PHAROL	0,099	0,92	-0,70
RAMADA	4,300	1,90	-26,37
REN	2,535	1,20	-6,80
SEMAPA	9,100	4,72	-33,67
SONAE CAP.	0,588	3,16	-21,91
SONAE SGPS	0,712	0,00	-21,76

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	6,34
BCP	4,88
SEMAPA	4,72
SONAE CAP.	3,16
NAVIGATOR	3,04
IBERSOL	-0,33



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.636,33	1,74%	-11,08%	5.454,21	3.500,02
CAC40	5.022,38	3,36%	-15,99%	6.111,41	3.632,06
ESTX 50 PR	3.269,59	3,50%	-12,70%	3.867,28	2.302,84
XTRA DAX	12.487,36	3,88%	-5,75%	13.795,24	8.255,65
S&P 500	3.117,74	1,21%	-3,49%	3.393,52	2.191,86
IBEX 35	7.626,40	2,95%	-20,14%	10.100,20	5.814,50
NIKKEI 225	22.613,76	1,29%	-4,41%	24.115,95	16.358,19

