

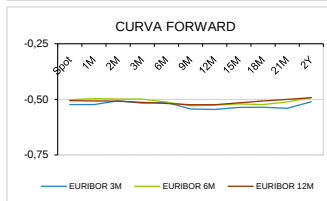
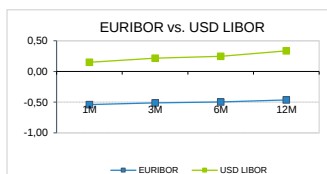
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
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RENTA FIXA

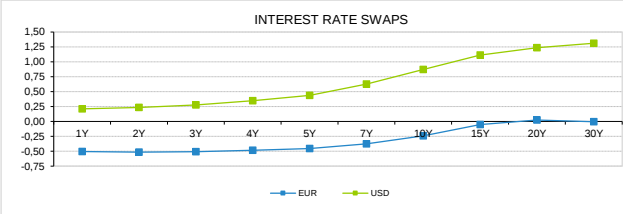
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5390	1	-1	1M	0,1493	0	0	0,0460	-0,7994
3M	-0,5120	0	-1	3M	0,2148	1	-1	0,0489	-0,7676
6M	-0,4960	0	-3	6M	0,2460	0	-3	0,0706	-0,7274
12M	-0,4640	0	-3	12M	0,3351	0	-4	0,1294	-0,6190

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5061	0	-3	-0,5244	-0,4170	-0,2416
2Y	-0,5152	0	-3	-0,5090	-0,3740	-0,1897
3Y	-0,5078	0	-3	-0,4780	-0,3300	-0,1390
4Y	-0,4845	0	-3	-0,4410	-0,2815	-0,0873
5Y	-0,4538	0	-3	-0,4010	-0,2325	-0,0350
7Y	-0,3772	0	-2	-0,3105	-0,1320	0,0515
10Y	-0,2423	0	-2	-0,1690	-0,0029	0,1427
15Y	-0,0533	0	-2	-0,0030	0,0988	0,1804
20Y	0,0237	0	-1	0,0517	0,1036	0,1412
30Y	-0,0040	0	-1	0,0047	0,0229	0,0308

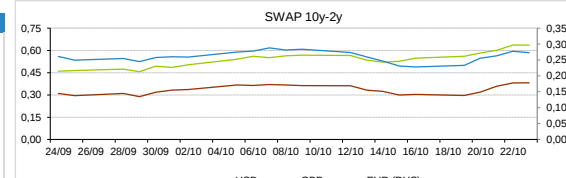
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2112	0	-2	0,2530	0,5589	1,0233
2Y	0,2346	0	1	0,3073	0,6788	1,1165
3Y	0,2771	0	4	0,3908	0,7893	1,1850
4Y	0,3472	-1	7	0,4932	0,8830	1,2634
5Y	0,4367	-1	10	0,5880	0,9760	1,3236
7Y	0,6270	0	14	0,7810	1,1190	1,3895
10Y	0,8702	0	17	1,0088	1,2797	1,4600
15Y	1,1145	0	20	1,2188	1,3780	1,5080
20Y	1,2367	0	21	1,2880	1,4220	1,5358
30Y	1,3117	0	23	1,3506	1,4225	1,4711

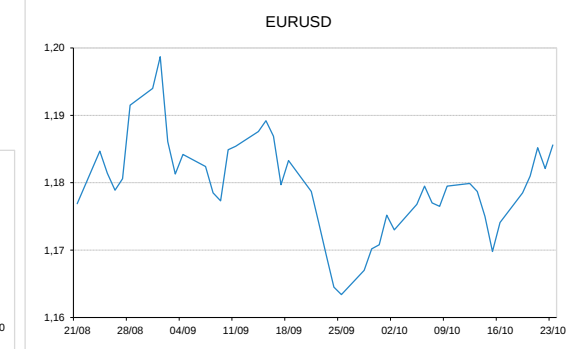
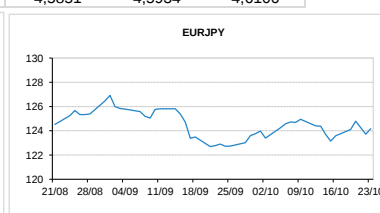


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,32	-0,14	0,06	OT 2Y	-0,551	0,00	4,80
JETFUEL	339,50	7,50	27,75	OT 5Y	-0,313	-0,02	-6,50
DIESEL	336,00	5,00	14,75	OT 10Y	0,174	-0,03	-7,40
COBRE	6.909,00	-69,00	142,50	BUND 10Y	-1,090	-1,01	-7,60
ZINCO	2.569,00	9,75	112,00	SCHATZ 2Y	-0,176	0,68	-3,90
OURO	1.897,12	-3,49	30,67	T-NOTE 10Y	1,796	0,00	10,60
TRIGO	629,75	7,00	80,75	T-NOTE 2Y	0,746	-0,19	2,20
LICENÇA C02	25,40	1,22	-1,10	GILT 10Y	0,389	-0,09	5,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1856	0,30%	1,40%	1,1882	1,1906	1,1955
EUR/GBP	0,90675	-0,44%	1,33%	0,9082	0,9096	0,9125
EUR/JPY	124,17	-0,36%	-1,01%	124,17	124,17	124,17
EUR/CHF	1,0726	0,00%	0,49%	1,0719	1,0712	1,0698
EUR/BRL	6,6553	-0,66%	-1,96%	6,6844	6,7203	6,8408
EUR/PLN	4,5760	-0,08%	-1,55%	4,5851	4,5934	4,6106



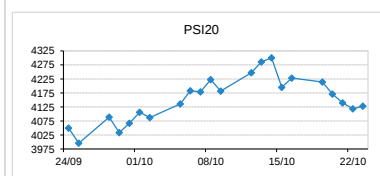
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1856	0,9068	124,17	1,0726	10,3862	7,4413	1,5572	1,66557	6,6553	10,9771
USD	0,8451	-	0,7668	104,83	0,9064	8,7758	6,2880	1,3151	1,4080	5,6189	9,2639

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,554	0,00	-37,43
BCP	0,077	0,92	-61,98
CORT. AMORIM	10,140	-1,74	-10,27
CTT	2,310	-0,43	-27,59
EDP	4,370	-0,52	15,72
EDP R	16,040	-0,37	52,76
GALP	8,100	1,12	-45,64
IBERSOL	3,880	0,52	-51,50
J MARTINS	14,415	0,28	-1,70
MOTA ENGIL	1,178	0,68	-37,01
NAVIGATOR	1,976	0,30	-42,70
NOS	3,162	2,86	-34,13
PHAROL	0,098	2,50	-1,20
RAMADA	2,980	-0,33	-48,97
REN	2,350	-0,63	-13,60
SEMAPA	6,910	1,77	-49,64
SONAE CAP.	0,770	0,00	2,26
SONAE SGPS	0,520	0,19	-42,86

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	2,86
PHAROL	2,50
SEMAPA	1,77
GALP	1,12
BCP	0,92
EDP R	-0,37
CTT	-0,43
EDP	-0,52
REN	-0,63
CORT. AMORIM	-1,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.128,15	0,24%	-20,83%	5.454,21	3.500,02
CAC40	4.899,27	0,99%	-18,05%	6.111,41	3.632,06
ESTX 50 PR	3.193,04	0,68%	-14,74%	3.867,28	2.302,84
XTRA DAX	12.632,65	0,71%	-4,65%	13.795,24	8.255,65
S&P 500	3.451,94	-0,04%	6,85%	3.588,11	2.191,86
IBEX 35	6.876,90	1,18%	-27,98%	10.100,20	5.814,50
NIKKEI 225	23.516,59	0,18%	-0,59%	24.115,95	16.358,19

