AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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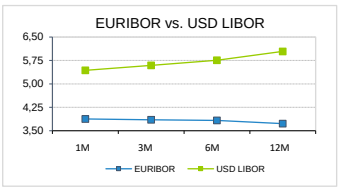
RENDA FIXA

INTERBANK OFFERED RATES

EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8770	0	2	1M	5,4347	0	-1	5,2042	1,4700
3M	3,8530	3	-3	3M	5,5943	0	3	5,1954	1,4494
6M	3,8280	3	-1	6M	5,7547	1	11	5,1375	1,3675
12M	3,7280	3	6	12M	6,0414	8	31	5,0491	1,4200

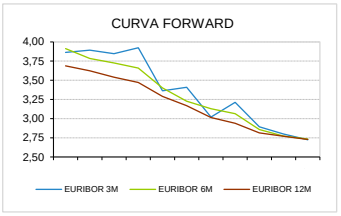


INTEREST RATE SWAPS

EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6890	0	9	3,0140	2,5882	2,6015
2Y	3,3565	-3	21	2,8740	2,5710	2,6260
3Y	3,1530	-4	24	2,7790	2,5810	2,6540
4Y	3,0165	-4	22	2,7250	2,5980	2,6810
5Y	2,9289	-4	21	2,7015	2,6200	2,7060
7Y	2,8473	-4	18	2,6960	2,6650	2,7450
10Y	2,8240	-4	14	2,7270	2,7170	2,7620
15Y	2,8253	-4	11	2,7440	2,6880	2,6540
20Y	2,7372	-5	9	2,6493	2,5650	2,5046
30Y	2,4980	-4	7	2,4190	2,3360	2,2740

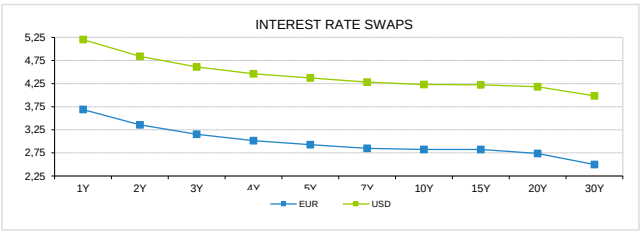
TAXA DE REFERÊNCIA BANCO CENTRAL

Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50

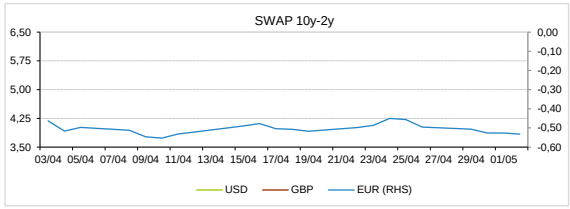


INTEREST RATE SWAPS / FORWARDS

USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,2030	-4	14	4,4450	4,0510	4,0090
2Y	4,8418	-6	24	4,2670	4,0050	4,0180
3Y	4,6105	-6	27	4,1980	4,0070	4,0310
4Y	4,4633	-5	27	4,1410	4,0120	4,0465
5Y	4,3721	-5	27	4,1170	4,0200	4,0600
7Y	4,2815	-4	27	4,0980	4,0430	4,0920
10Y	4,2316	-3	26	4,1070	4,0830	4,1270
15Y	4,2255	-2	25	4,1250	4,0830	4,0870
20Y	4,1823	-2	25	4,0800	4,0070	3,9670
30Y	3,9853	-1	23	3,8850	3,7890	3,7150

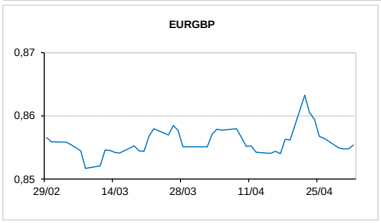


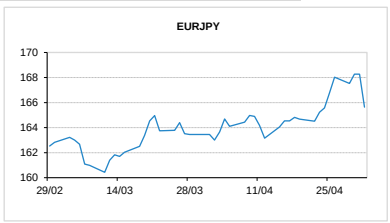
COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,62	0,18	-4,27	OT 2Y	2,976	-0,05	21,60
JETFUEL	804,25	-20,75	-52,75	OT 5Y	2,763	-0,03	9,80
DIESEL	772,25	-29,50	-77,50	OT 10Y	3,172	-0,04	7,10
COBRE	9.897,00	-95,50	1.028,50	BUND 10Y	2,515	-3,88	16,00
ZINCO	2.875,62	-49,20	454,93	SCHATZ 2Y	3,287	-3,03	26,20
OURO	2.298,53	-21,02	17,86	T-NOTE 10Y	4,958	-0,38	19,10
TRIGO	597,00	-2,25	35,25	T-NOTE 2Y	5,159	-3,50	26,40
LICENÇA C02	72,56	4,74	13,84	GILT 10Y	4,441	-10,52	24,30

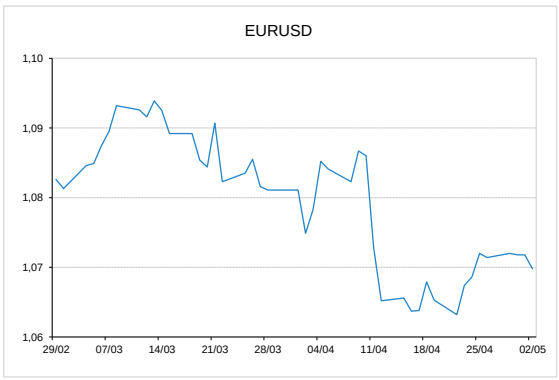


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0698	-0,19%	-0,47%	1,0741	1,0789	1,0889
EUR/GBP	0,85538	-0,07%	-0,03%	0,8584	0,8615	0,8682
EUR/JPY	165,63	1,59%	-1,58%	165,61	165,60	165,57
EUR/CHF	0,9762	0,51%	0,16%	0,9699	0,9641	0,9536
EUR/BRL	5,474	1,20%	-0,48%	5,5475	5,6238	5,7692
EUR/PLN	4,3344	-0,27%	-1,01%	4,3566	4,3815	4,4381







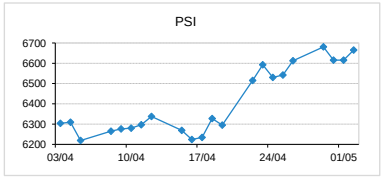
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0698	0,8554	165,63	0,9762	11,6692	7,4580	1,4665	1,6355	5,4740	11,8141
USD	0,9356	-	0,801	154,115	0,9134	10,9146	6,9773	1,3709	1,5301	5,1088	11,0607

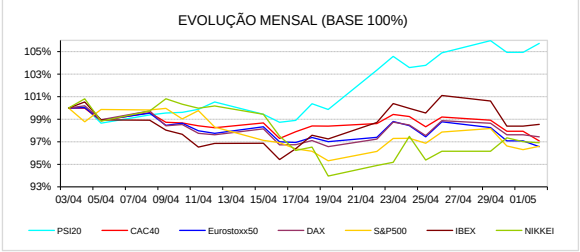
ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,150	-0,48	11,96
BCP	0,335	1,80	21,90
CORT. AMORIM	9,540	-0,42	4,38
CTT	4,565	3,51	30,80
EDP	3,634	3,06	-20,22
EDP R	13,220	2,72	-28,64
GALP	19,705	-2,45	47,71
GREENVOLT	8,305	0,06	1,53
J MARTINS	19,360	0,05	-15,97
MOTA ENGIL	4,094	0,54	3,38
NAVIGATOR	4,210	1,40	18,66
NOS	3,270	0,93	2,19
REN	2,270	0,22	-2,37
SEMAPA	15,800	-0,63	17,91
SONAE SGPS	0,945	0,53	4,48
IBERSOL	7,040	0,28	5,39

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	3,51
EDP	3,06
EDP R	2,72
BCP	1,80
NAVIGATOR	1,40
CORT. AMORI	-0,42
ALTRI	-0,48
SEMAPA	-0,63
GALP	-2,45



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.665,17	0,75%	4,20%	6.711,24	5.726,81
CAC40	7.914,65	-0,88%	4,92%	8.253,59	6.773,82
ESTX 50 PR	4.895,14	-0,53%	8,27%	5.121,71	3.993,10
XTRA DAX	17.896,50	-0,20%	6,83%	18.567,16	14.630,21
S&P 500	5.034,40	0,32%	5,55%	5.264,85	4.048,28
IBEX 35	10.872,00	0,16%	7,62%	11.228,30	8.879,30
NIKKEI 225	38.236,07	-0,10%	14,26%	41.087,75	28.931,81



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