

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

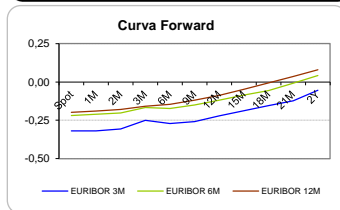
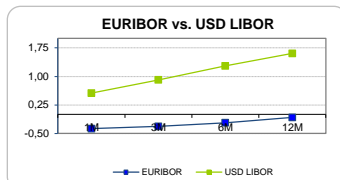
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RENTA FIXA

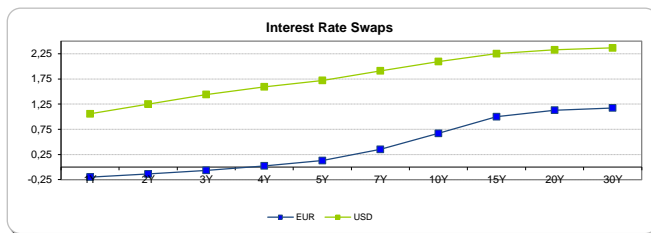
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3730 | 0 | 0 | 1M | 0,5618 | 1 | 3 | 0,2614 | -0,7874 |
| 3M | -0,3130 | 0 | 0 | 3M | 0,9112 | 0 | 3 | 0,3977 | -0,7312 |
| 6M | -0,2170 | 0 | -1 | 6M | 1,2749 | 0 | 1 | 0,5666 | -0,6630 |
| 12M | -0,0770 | 0 | 0 | 12M | 1,6046 | -1 | 2 | 0,8090 | -0,4862 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,1977 | 0 | 1 | -0,0867 | 0,2899 | 0,8040 |
| 2Y | -0,1390 | -2 | 5 | -0,0032 | 0,4119 | 0,9312 |
| 3Y | -0,0650 | -2 | 9 | 0,0944 | 0,5421 | 1,0518 |
| 4Y | 0,0250 | -3 | 14 | 0,2037 | 0,6695 | 1,1559 |
| 5Y | 0,1290 | -3 | 17 | 0,3227 | 0,7925 | 1,2413 |
| 7Y | 0,3510 | -4 | 20 | 0,5620 | 0,9994 | 1,3630 |
| 10Y | 0,6680 | -5 | 21 | 0,8594 | 1,2017 | 1,4874 |
| 15Y | 0,9990 | -5 | 20 | 1,1250 | 1,3448 | 1,5231 |
| 20Y | 1,1300 | -5 | 19 | 1,2237 | 1,3739 | 1,4851 |
| 30Y | 1,1750 | -6 | 19 | 1,2419 | 1,3396 | 1,4073 |

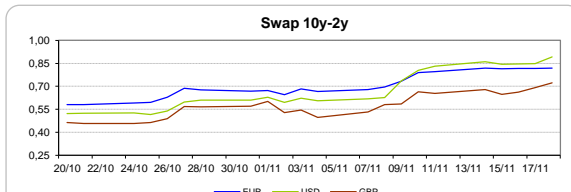
| Taxa de Referência Banco Central | |
|----------------------------------|-------|
| Zona Euro | 0,00 |
| EUA | 0,50 |
| Reino Unido | 0,25 |
| Japão | 0,10 |
| Canadá | 0,50 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 14,00 |
| Austrália | 1,50 |
| Índia | 4,00 |



| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 1,0570 | 1 | 8 | 1,4820 | 2,1235 | 2,4655 |
| 2Y | 1,2510 | 1 | 19 | 1,6827 | 2,2175 | 2,5090 |
| 3Y | 1,4390 | 1 | 31 | 1,8195 | 2,2985 | 2,5420 |
| 4Y | 1,5940 | 2 | 39 | 1,9395 | 2,3605 | 2,5700 |
| 5Y | 1,7190 | 2 | 44 | 2,0405 | 2,4085 | 2,6145 |
| 7Y | 1,9120 | 1 | 49 | 2,1880 | 2,4795 | 2,6245 |
| 10Y | 2,0940 | 0 | 50 | 2,3240 | 2,5430 | 2,6485 |
| 15Y | 2,2510 | -1 | 46 | 2,4405 | 2,5930 | 2,6575 |
| 20Y | 2,3270 | -2 | 44 | 2,4855 | 2,5975 | 2,6415 |
| 30Y | 2,3660 | -3 | 41 | 2,4990 | 2,5715 | 2,5995 |

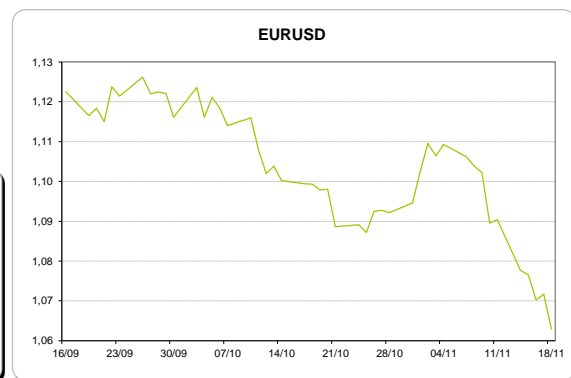
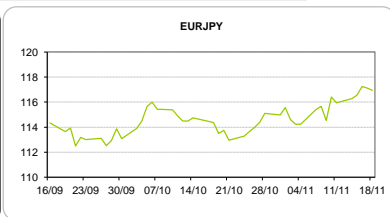
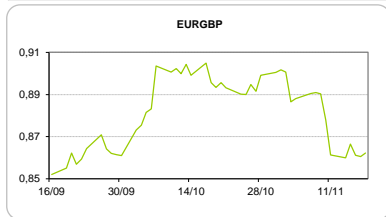


| COMMODITIES | Last | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 46,20 | -0,29 | -6,25 | OT 2Y | 0,516 | 0,05 | 24,10 |
| JETFUEL | 426,00 | -2,75 | -40,50 | OT 5Y | 2,234 | 0,10 | 45,00 |
| DIESEL | 430,50 | 2,75 | -32,00 | OT 10Y | 3,854 | 0,11 | 65,90 |
| COBRE | 5.476,00 | 62,50 | 820,50 | BUND 10Y | -0,058 | -0,07 | 22,50 |
| ZINCO | 2.525,00 | 9,25 | 255,00 | SCHATZ 2Y | -0,044 | -2,75 | 0,00 |
| OURO | 1.209,48 | -7,02 | -52,97 | T-NOTE 10Y | 3,000 | 3,32 | 44,80 |
| TRIGO | 424,50 | 4,50 | -15,50 | T-NOTE 2Y | 1,552 | 1,51 | 18,90 |
| LICENÇA C02 | 5,60 | -0,30 | -0,35 | GILT 10Y | 1,479 | 5,82 | 32,60 |



CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0629 | -0,82% | -3,31% | 1,0676 | 1,0722 | 1,0825 |
| EUR/GBP | 0,86218 | -0,19% | 3,88% | 0,8641 | 0,8661 | 0,8707 |
| EUR/JPY | 116,95 | 0,15% | -2,21% | 116,95 | 116,95 | 116,95 |
| EUR/CHF | 1,0697 | 0,05% | 1,62% | 1,0683 | 1,0669 | 1,0642 |
| EUR/BRL | 3,5878 | 1,36% | -2,44% | 3,7053 | 3,8020 | 4,0037 |
| EUR/PLN | 4,4428 | -0,18% | -2,89% | 4,4689 | 4,4930 | 4,5404 |

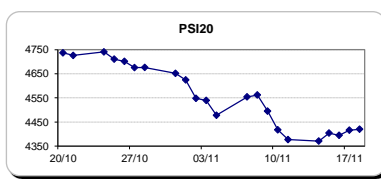


| FIXINGS CONTRA USD e EUR | | | | | | | | | | | |
|--------------------------|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
| EUR | - | 1,0629 | 0,8622 | 116,95 | 1,0697 | 9,8028 | 7,4397 | 1,4313 | 1,44232 | 3,5878 | 9,0979 |
| USD | 0,9457 | - | 0,8123 | 110,66 | 1,0117 | 9,2672 | 7,0356 | 1,3524 | 1,3615 | 3,3888 | 8,6045 |

ACCIONISTA

| TÍTULO | Cotação | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 3,305 | 4,36 | -30,71 |
| BANCO BPI | 1,128 | -0,09 | 3,39 |
| BCP | 1,2490 | 2,60 | -65,94 |
| MONTEPIO | 0,434 | 0,23 | -33,74 |
| CORT. AMORIM | 8,199 | -0,01 | 37,84 |
| CTT | 5,758 | -1,40 | -34,97 |
| EDP | 2,690 | -0,74 | -19,00 |
| EDP R | 6,038 | 0,48 | -16,72 |
| GALP | 12,330 | -1,20 | 15,02 |
| J MARTINS | 14,885 | 0,20 | 24,09 |
| MOTA ENGIL | 1,681 | -0,18 | -12,68 |
| NOS | 5,561 | 0,45 | -23,25 |
| PHAROL | 0,191 | 3,24 | -11,60 |
| NAVIGATOR | 2,685 | 0,98 | -23,08 |
| REN | 2,528 | 0,56 | -9,13 |
| SEMAPA | 11,900 | 1,93 | -6,26 |
| SONAE CAP. | 0,692 | 1,02 | 35,69 |
| SONAE SGPS | 0,761 | -0,39 | -27,39 |

| Maiores ganhos/perdas | |
|-----------------------|------------|
| Título | Variação % |
| ALTRI | 4,36 |
| PHAROL | 3,24 |
| BCP | 2,60 |
| SEMAPA | 1,93 |
| SONAE CAP. | 1,02 |
| MOTA ENGIL | -0,18 |
| SONAE SGPS | -0,39 |
| EDP | -0,74 |
| GALP | -1,20 |
| CTT | -1,40 |



| ÍNDICE | Last | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20 | 4.420,30 | 0,09% | -16,80% | 5.434,99 | 4.175,28 |
| CAC40 | 4.504,35 | -0,52% | -2,86% | 4.975,71 | 3.892,46 |
| ESTX 50 PR | 3.020,83 | -0,69% | -7,55% | 3.524,04 | 2.672,73 |
| XTRA DAX | 10.664,56 | -0,20% | -0,73% | 11.430,87 | 8.699,29 |
| S&P 500 | 2.181,25 | -0,27% | 6,72% | 2.193,81 | 1.810,10 |
| IBEX 35 | 8.622,90 | -1,09% | -9,65% | 10.476,60 | 7.579,80 |
| NIKKEI 225 | 17.967,41 | 0,59% | -5,60% | 20.012,40 | 14.864,01 |

