

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

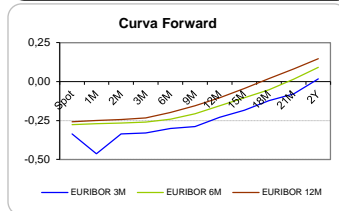
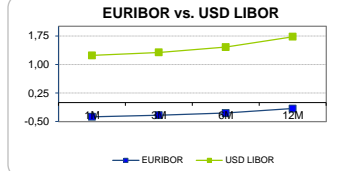
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RENTA FIXA

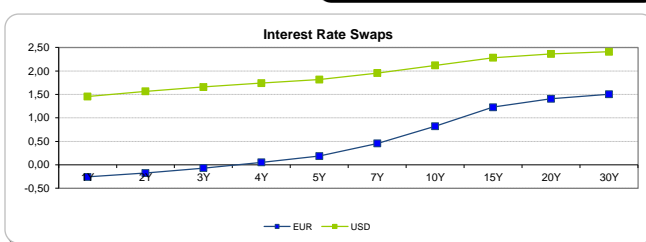
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3720 | 0 | 0 | 1M | 1,2356 | 0 | 0 | 0,2516 | -0,7850 |
| 3M | -0,3290 | 0 | 0 | 3M | 1,3178 | 0 | 0 | 0,2803 | -0,7264 |
| 6M | -0,2730 | 0 | 0 | 6M | 1,4550 | 0 | 0 | 0,4039 | -0,6534 |
| 12M | -0,1590 | 0 | -1 | 12M | 1,7279 | 0 | -1 | 0,5969 | -0,5036 |

| INTEREST RATE SWAPS | | | | | | | |
|---------------------|---------|----------|----------|---------|--------|--------|--|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y | |
| 1Y | -0,2581 | 0 | -1 | -0,1043 | 0,4019 | 0,9961 | |
| 2Y | -0,1750 | 0 | -2 | 0,0209 | 0,5454 | 1,1380 | |
| 3Y | -0,0680 | 0 | -3 | 0,1436 | 0,6945 | 1,2630 | |
| 4Y | 0,0550 | 0 | -5 | 0,2794 | 0,8449 | 1,3790 | |
| 5Y | 0,1880 | 1 | -6 | 0,4212 | 0,9776 | 1,4820 | |
| 7Y | 0,4570 | 1 | -7 | 0,6989 | 1,2120 | 1,6420 | |
| 10Y | 0,8250 | 1 | -7 | 1,0395 | 1,4582 | 1,7880 | |
| 15Y | 1,2280 | 2 | -6 | 1,3753 | 1,6555 | 1,8660 | |
| 20Y | 1,4070 | 2 | -6 | 1,5125 | 1,7131 | 1,8560 | |
| 30Y | 1,5050 | 2 | -6 | 1,5747 | 1,7044 | 1,7955 | |

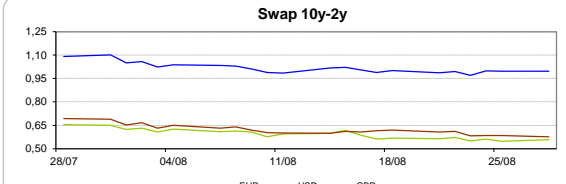
| Taxa de Referência Banco Central | |
|-------------------------------------|-------|
| Zona Euro | 0,00 |
| EUA | 1,25 |
| Reino Unido | 0,25 |
| Japão | 0,10 |
| Canadá | 0,75 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 9,25 |
| Austrália | 1,50 |
| Índia | 4,00 |



| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 1,4550 | 0 | -2 | 1,6617 | 1,9520 | 2,2420 |
| 2Y | 1,5670 | 0 | -6 | 1,7170 | 2,0245 | 2,3020 |
| 3Y | 1,6590 | 0 | -9 | 1,8000 | 2,0960 | 2,3395 |
| 4Y | 1,7410 | -1 | -11 | 1,8730 | 2,1605 | 2,3930 |
| 5Y | 1,8170 | -1 | -12 | 1,9440 | 2,2165 | 2,4600 |
| 7Y | 1,9570 | -1 | -14 | 2,0700 | 2,3090 | 2,4930 |
| 10Y | 2,1190 | -1 | -15 | 2,2140 | 2,4070 | 2,5410 |
| 15Y | 2,2840 | -1 | -16 | 2,3500 | 2,4850 | 2,5580 |
| 20Y | 2,3620 | -1 | -17 | 2,4070 | 2,5050 | 2,5555 |
| 30Y | 2,4070 | -1 | -17 | 2,4380 | 2,4875 | 2,5450 |

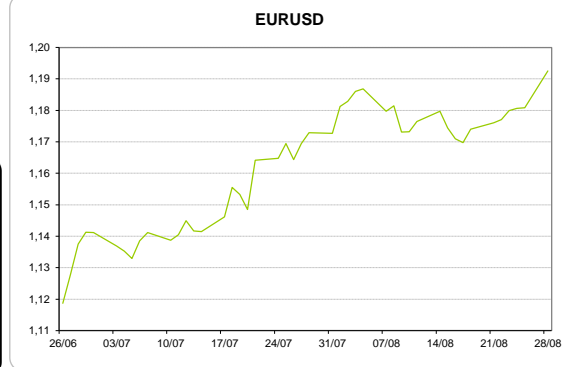
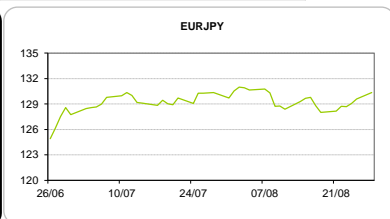


| COMMODITIES | Last | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 51,74 | -0,67 | -0,48 | OT 2Y | 0,048 | -0,04 | -5,60 |
| JETFUEL | 474,00 | 0,75 | 13,75 | OT 5Y | 1,190 | 0,01 | -1,30 |
| DIESEL | 487,25 | -2,00 | 19,25 | OT 10Y | 2,861 | -0,01 | -9,40 |
| COBRE | 6.704,00 | -22,00 | 441,00 | BUND 10Y | -0,352 | 0,00 | -18,60 |
| ZINCO | 3.059,50 | -56,25 | 226,00 | SCHATZ 2Y | -0,114 | -1,37 | -8,60 |
| OURO | 1.306,40 | 15,03 | 36,75 | T-NOTE 10Y | 2,888 | 0,16 | -10,40 |
| TRIGO | 428,00 | -7,25 | -78,00 | T-NOTE 2Y | 1,794 | -0,38 | -3,00 |
| LICENÇA C02 | 6,10 | 0,01 | 0,92 | GILT 10Y | 1,129 | 0,00 | -15,10 |



CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1925 | 0,99% | 1,67% | 1,1984 | 1,2048 | 1,2177 |
| EUR/GBP | 0,92328 | -0,27% | -2,99% | 0,9250 | 0,9270 | 0,9313 |
| EUR/JPY | 130,34 | -0,58% | 0,02% | 130,34 | 130,34 | 130,34 |
| EUR/CHF | 1,1444 | -0,44% | -0,55% | 1,1431 | 1,1418 | 1,1395 |
| EUR/BRL | 3,7846 | -0,47% | -2,75% | 3,8541 | 3,9179 | 4,0572 |
| EUR/PLN | 4,2468 | 0,22% | 0,13% | 4,2668 | 4,2881 | 4,3331 |

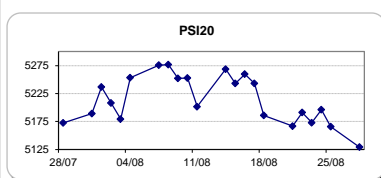


| FIXINGS CONTRA USD e EUR | | | | | | | | | | |
|--------------------------|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|
| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL |
| EUR | - | 1,1925 | 0,9233 | 130,34 | 1,1444 | 9,5333 | 7,4392 | 1,4972 | 1,50628 | 3,7846 |
| USD | 0,8366 | - | 0,7735 | 109,24 | 0,9553 | 7,9713 | 6,2236 | 1,2476 | 1,2582 | 3,1554 |

ACCIONISTA

| TITULO | Cotação | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 3,730 | -0,53 | -3,47 |
| BANCO BPI | 1,070 | 0,00 | -5,39 |
| BCP | 0,2220 | -1,68 | 20,35 |
| MONTEPIO | 1,000 | 0,20 | 137,53 |
| CORT. AMORIM | 11,270 | -1,62 | 32,59 |
| CTT | 5,214 | -0,38 | -19,10 |
| EDP | 3,229 | 0,40 | 11,58 |
| EDP R | 6,850 | 0,40 | 13,49 |
| GALP | 13,740 | -0,11 | -3,17 |
| J MARTINS | 16,335 | -1,89 | 10,82 |
| MOTA ENGIL | 2,370 | -0,92 | 47,20 |
| NOS | 5,317 | -0,75 | -5,69 |
| PHAROL | 0,314 | -1,88 | 51,69 |
| NAVIGATOR | 3,619 | -0,74 | 14,21 |
| REN | 2,776 | -0,79 | 2,89 |
| SEMAPA | 15,250 | -1,36 | 13,81 |
| SONAE CAP. | 0,758 | 0,00 | 1,34 |
| SONAE SGPS | 0,962 | -0,82 | 10,07 |

| Maiores ganhos/perdas | |
|-----------------------|-----------|
| Título | Varição % |
| EDP | 0,40 |
| EDP R | 0,40 |
| MONTEPIO | 0,20 |
| SEMAPA | -1,36 |
| CORT. AMORIM | -1,62 |
| BCP | -1,68 |
| PHAROL | -1,88 |
| J MARTINS | -1,89 |



| ÍNDICE | Last | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|-------|-----------|-----------|
| PSI 20 | 5.129,53 | -0,70% | 9,62% | 5.359,19 | 4.356,54 |
| CAC40 | 5.079,75 | -0,48% | 4,47% | 5.442,10 | 4.310,88 |
| ESTX 50 PR | 3.421,03 | -0,51% | 3,97% | 3.666,80 | 2.922,82 |
| XTRA DAX | 12.123,47 | -0,37% | 5,60% | 12.951,54 | 10.174,92 |
| S&P 500 | 2.443,06 | 0,01% | 9,13% | 2.490,87 | 2.083,79 |
| IBEX 35 | 10.285,90 | -0,57% | 9,98% | 11.184,40 | 8.512,40 |
| NIKKEI 225 | 19.449,90 | -0,01% | 1,76% | 20.318,11 | 16.111,81 |

