

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

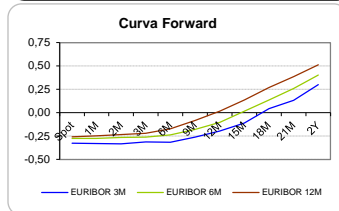
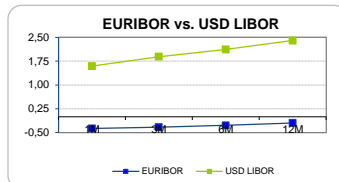
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**RENTA FIXA**

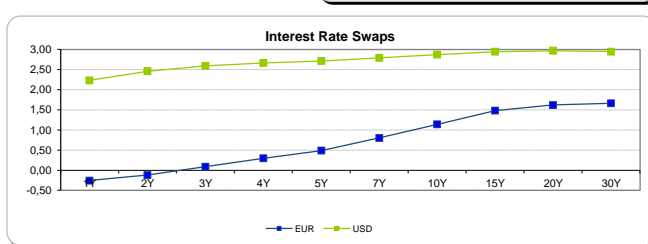
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,3700 | 0        | 0        | 1M        | 1,5956     | 0        | 3        | 0,4927    | -0,7962   |
| 3M                      | -0,3290 | 0        | 0        | 3M        | 1,8921     | 1        | 15       | 0,5498    | -0,7456   |
| 6M                      | -0,2730 | 0        | 0        | 6M        | 2,1186     | 1        | 19       | 0,6554    | -0,6634   |
| 12M                     | -0,1930 | 0        | 0        | 12M       | 2,3981     | 1        | 17       | 0,8766    | -0,5332   |

| INTEREST RATE SWAPS |         |          |          |        |        |        |
|---------------------|---------|----------|----------|--------|--------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | -0,2568 | 0        | 0        | 0,0150 | 0,9375 | 1,5200 |
| 2Y                  | -0,1210 | 0        | 1        | 0,2612 | 1,1024 | 1,6258 |
| 3Y                  | 0,0850  | 0        | 4        | 0,4849 | 1,2397 | 1,7118 |
| 4Y                  | 0,2960  | 0        | 7        | 0,6780 | 1,3606 | 1,7875 |
| 5Y                  | 0,4880  | 0        | 11       | 0,8423 | 1,4625 | 1,8530 |
| 7Y                  | 0,8020  | -1       | 16       | 1,1091 | 1,6295 | 1,9620 |
| 10Y                 | 1,1410  | -1       | 17       | 1,3943 | 1,8007 | 2,0589 |
| 15Y                 | 1,4810  | -1       | 17       | 1,6559 | 1,9267 | 2,0906 |
| 20Y                 | 1,6200  | -1       | 15       | 1,7558 | 1,9466 | 2,0460 |
| 30Y                 | 1,6630  | 0        | 12       | 1,7630 | 1,8902 | 1,9489 |

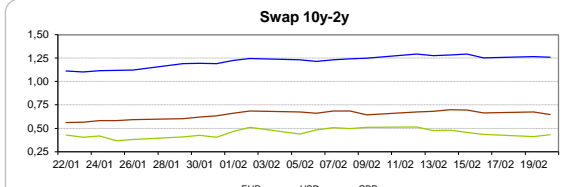
| Taxa de Referência<br>Banco Central |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 1,50  |
| Reino Unido                         | 0,50  |
| Japão                               | 0,10  |
| Canadá                              | 1,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 6,75  |
| Austrália                           | 1,50  |
| Índia                               | 4,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 2,2330 | 2        | 22       | 2,7149   | 2,9088 | 3,0100 |
| 2Y                  | 2,4620 | 1        | 25       | 2,8080   | 2,9355 | 3,0040 |
| 3Y                  | 2,5940 | 0        | 29       | 2,8400   | 2,9680 | 3,0470 |
| 4Y                  | 2,6680 | -1       | 31       | 2,8937   | 2,9870 | 3,0887 |
| 5Y                  | 2,7150 | -2       | 32       | 2,9191   | 3,0080 | 3,1072 |
| 7Y                  | 2,7910 | -3       | 33       | 2,9634   | 3,0380 | 3,1318 |
| 10Y                 | 2,8720 | -3       | 34       | 3,0000   | 3,0500 | 3,1170 |
| 15Y                 | 2,9460 | -3       | 34       | 3,0631   | 3,1143 | 3,1080 |
| 20Y                 | 2,9690 | -3       | 32       | 3,0708   | 3,1009 | 3,1071 |
| 30Y                 | 2,9480 | -3       | 30       | 3,0350   | 3,0501 | 3,0467 |

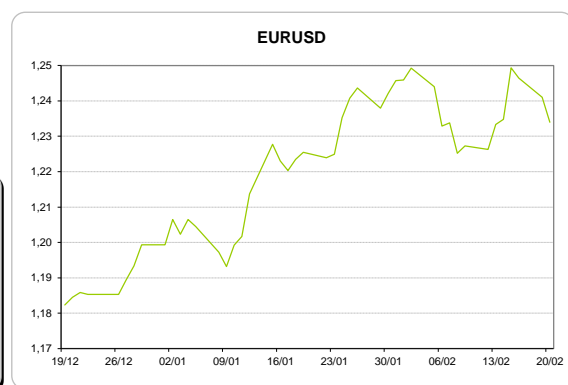
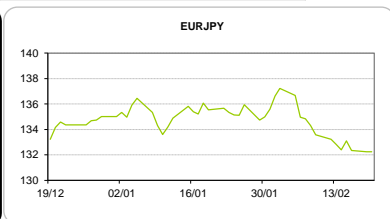
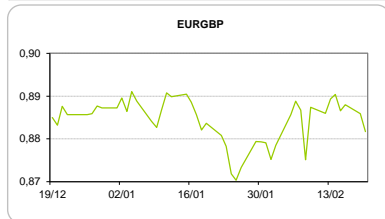


| COMMODITIES | Last     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 65,75    | 0,08    | -2,49   | OT 2Y      | -0,036 | 0,01     | 3,60     |
| JETFUEL     | 630,50   | -4,25   | -18,91  | OT 5Y      | 0,596  | 0,02     | 18,60    |
| DIESEL      | 577,88   | -3,50   | -32,53  | OT 10Y     | 2,046  | 0,03     | 6,70     |
| COBRE       | 7.137,50 | -115,00 | 77,00   | BUND 10Y   | 0,129  | -0,15    | 17,80    |
| ZINCO       | 3.561,25 | -19,75  | 140,25  | SCHATZ 2Y  | 0,044  | -0,23    | 1,40     |
| OURO        | 1.332,25 | -14,35  | 0,40    | T-NOTE 10Y | 3,567  | 2,84     | 20,70    |
| TRIGO       | 465,50   | -6,00   | 30,00   | T-NOTE 2Y  | 2,646  | 2,33     | 12,00    |
| LICENÇA C02 | 9,73     | -0,15   | 0,97    | GILT 10Y   | 1,680  | -1,37    | 22,50    |



**CAMBIAL**

| CAMBIAL | Fixing  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,234   | -0,56%  | 0,83%   | 1,2418 | 1,2508 | 1,2704 |
| EUR/GBP | 0,88168 | 0,48%   | -0,09%  | 0,8839 | 0,8868 | 0,8931 |
| EUR/JPY | 132,25  | -0,01%  | 2,58%   | 132,25 | 132,25 | 132,25 |
| EUR/CHF | 1,1555  | -0,24%  | 2,05%   | 1,1544 | 1,1532 | 1,1507 |
| EUR/BRL | 4,0049  | 0,19%   | -1,93%  | 4,0682 | 4,1354 | 4,2740 |
| EUR/PLN | 4,1486  | -0,34%  | 0,47%   | 4,1675 | 4,1892 | 4,2357 |



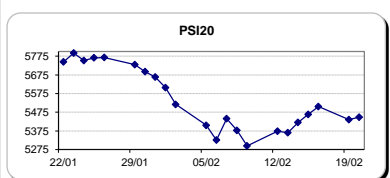
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK    | DKK    | CAD    | AUD    | BRL    | NOK    |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| EUR | -      | 1,2340 | 0,8817 | 132,25 | 1,1555 | 9,9807 | 7,4473 | 1,5582 | 1,5627 | 4,0049 | 9,6754 |
| USD | 0,8103 | -      | 0,7141 | 107,12 | 0,9345 | 8,0951 | 6,0346 | 1,2616 | 1,2661 | 3,2499 | 7,8406 |

**ACCIONISTA**

| TITULO       | Cotação | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,620   | 2,67  | -10,66 |
| BANCO BPI    | 1,214   | -1,14 | 3,50   |
| BCP          | 0,2936  | -0,31 | 7,94   |
| CORT. AMORIM | 10,340  | -0,58 | 0,39   |
| CTT          | 3,398   | 2,60  | -3,11  |
| EDP          | 2,704   | -2,45 | -6,27  |
| EDP R        | 7,090   | -0,63 | 1,77   |
| GALP         | 14,675  | -0,14 | -4,24  |
| J MARTINS    | 17,620  | 1,53  | 8,80   |
| MOTA ENGIL   | 3,845   | 5,63  | 4,97   |
| NOS          | 5,020   | -0,69 | -8,41  |
| PHAROL       | 0,230   | 3,14  | -8,00  |
| NAVIGATOR    | 4,416   | 4,05  | 3,86   |
| REN          | 2,464   | -1,28 | -0,61  |
| SEMAPA       | 18,620  | 2,76  | 4,64   |
| SONAE CAP.   | 1,060   | -0,38 | 19,50  |
| SONAE SGPS   | 1,219   | -0,33 | 8,26   |

| Maiores ganhos/perdas |           |
|-----------------------|-----------|
| Título                | Varição % |
| MOTA ENGIL            | 5,63      |
| NAVIGATOR             | 4,05      |
| PHAROL                | 3,14      |
| SEMAPA                | 2,76      |
| ALTRI                 | 2,67      |
| EDP R                 | -0,63     |
| NOS                   | -0,69     |
| BANCO BPI             | -1,14     |
| REN                   | -1,28     |
| EDP                   | -2,45     |



| ÍNDICE     | Last      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 5.448,81  | 0,24%   | 1,12%  | 5.793,38  | 4.569,07  |
| CAC40      | 5.289,86  | 0,64%   | -0,43% | 5.567,03  | 4.806,49  |
| ESTX 50 PR | 3.435,08  | 0,80%   | -1,97% | 3.708,82  | 3.280,36  |
| XTRA DAX   | 12.487,90 | 0,83%   | -3,33% | 13.596,89 | 11.722,35 |
| S&P 500    | 2.735,97  | 0,14%   | 2,33%  | 2.872,87  | 2.322,25  |
| IBEX 35    | 9.895,30  | 0,91%   | -1,48% | 11.184,40 | 9.383,10  |
| NIKKEI 225 | 21.925,10 | -1,01%  | -3,69% | 24.129,34 | 18.224,68 |

