

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

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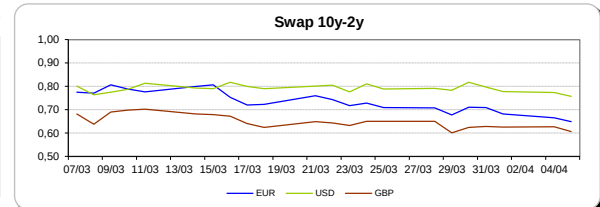
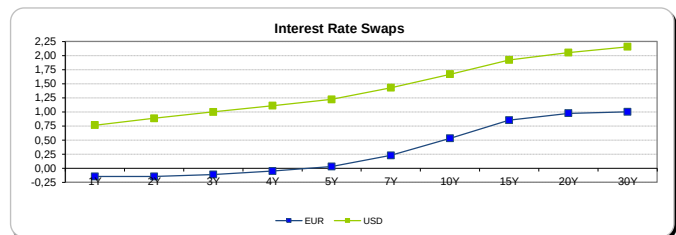
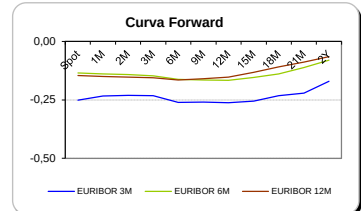
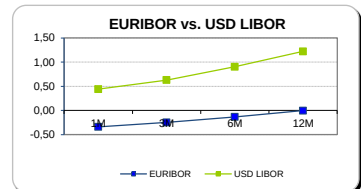
**RENTA FIXA**

| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,3390 | 0        | -6       | 1M        | 0,4402     | 0        | 0        | 0,5088    | -0,7802   |
| 3M                      | -0,2480 | 0        | -3       | 3M        | 0,6301     | 0        | 0        | 0,5875    | -0,7286   |
| 6M                      | -0,1320 | 0        | 0        | 6M        | 0,9041     | 0        | 1        | 0,7401    | -0,6512   |
| 12M                     | -0,0040 | 0        | 2        | 12M       | 1,2215     | 1        | 3        | 1,0021    | -0,5314   |

| INTEREST RATE SWAPS |         |          |          |         |        |
|---------------------|---------|----------|----------|---------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y     |
| 1Y                  | -0,1464 | 0        | 3        | -0,1554 | 0,1002 |
| 2Y                  | -0,1460 | 0        | 7        | -0,1094 | 0,2009 |
| 3Y                  | -0,1130 | 0        | 7        | -0,0399 | 0,3160 |
| 4Y                  | -0,0500 | 0        | 6        | 0,0452  | 0,4380 |
| 5Y                  | 0,0290  | 0        | 5        | 0,1449  | 0,5613 |
| 7Y                  | 0,2280  | -1       | 2        | 0,3679  | 0,7687 |
| 10Y                 | 0,5310  | -2       | -2       | 0,6549  | 0,9724 |
| 15Y                 | 0,8540  | -3       | -6       | 0,9143  | 1,1118 |
| 20Y                 | 0,9760  | -4       | -8       | 1,0043  | 1,1360 |
| 30Y                 | 1,0020  | -4       | -10      | 1,0030  | 1,0818 |

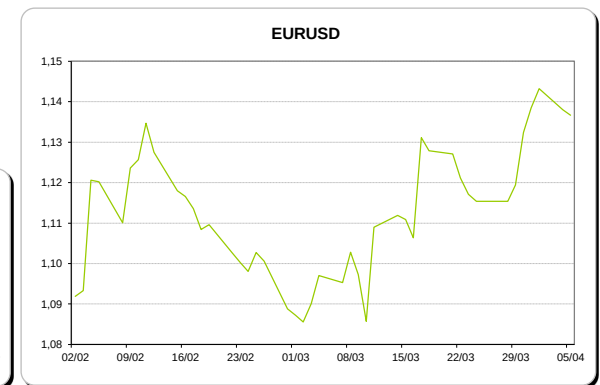
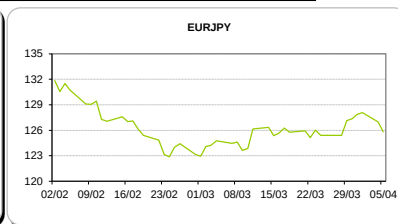
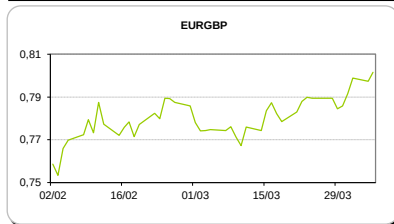
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 0,7660 | 2        | 1        | 0,9519   | 1,3507 | 1,8235 |
| 2Y                  | 0,8860 | 2        | 2        | 1,0315   | 1,4680 | 1,8810 |
| 3Y                  | 0,9990 | 2        | 3        | 1,1385   | 1,5760 | 1,9465 |
| 4Y                  | 1,1120 | 2        | 3        | 1,2480   | 1,6725 | 2,0070 |
| 5Y                  | 1,2210 | 1        | 3        | 1,3550   | 1,7729 | 2,0820 |
| 7Y                  | 1,4300 | 1        | 3        | 1,5599   | 1,9058 | 2,1450 |
| 10Y                 | 1,6690 | 0        | 4        | 1,7470   | 2,0449 | 2,2220 |
| 15Y                 | 1,9220 | 1        | 3        | 1,9515   | 2,1480 | 2,2830 |
| 20Y                 | 2,0530 | 1        | 3        | 2,0505   | 2,1985 | 2,2945 |
| 30Y                 | 2,1550 | 1        | 2        | 2,1245   | 2,2250 | 2,2895 |

| COMMODITIES | Last     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 37,79    | 0,10    | -1,57   | OT 2Y      | 0,602  | 0,05     | -2,70    |
| JETFUEL     | 370,00   | -4,00   | -15,25  | OT 5Y      | 1,920  | 0,11     | 3,80     |
| DIESEL      | 332,75   | -6,25   | -8,25   | OT 10Y     | 3,150  | 0,21     | 5,30     |
| COBRE       | 4,768,50 | -74,50  | -267,00 | BUND 10Y   | -0,309 | -3,21    | -14,30   |
| ZINCO       | 1,847,75 | -18,25  | -6,25   | SCHATZ 2Y  | 0,094  | -0,92    | 7,60     |
| OURO        | 1,230,80 | 15,21   | -28,45  | T-NOTE 10Y | 2,500  | -3,18    | -16,60   |
| TRIGO       | 474,50   | -0,25   | 13,75   | T-NOTE 2Y  | 1,240  | -1,50    | -16,50   |
| LICENÇA C02 | 5,24     | -0,09   | 0,31    | GILT 10Y   | 1,651  | -4,39    | -12,00   |



**CAMBIAL**

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1367 | -0,11%  | 3,78%   | 1,1399 | 1,1435 | 1,1517 |
| EUR/GBP | 0,8016 | -0,53%  | -3,40%  | 0,8036 | 0,8056 | 0,8097 |
| EUR/JPY | 125,81 | 0,92%   | -1,08%  | 125,81 | 125,81 | 125,81 |
| EUR/CHF | 1,0891 | 0,30%   | 0,67%   | 1,0878 | 1,0862 | 1,0830 |
| EUR/BRL | 4,1806 | -1,37%  | -0,39%  | 4,3036 | 4,4349 | 4,6727 |
| EUR/PLN | 4,2641 | -0,53%  | 1,55%   | 4,2807 | 4,2971 | 4,3291 |



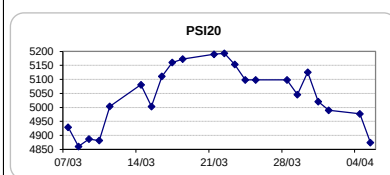
**FIXINGS CONTRA USD E EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK    | DKK    | CAD    | AUD     | BRL    | NOK    |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| EUR | -      | 1,1367 | 0,8016 | 125,81 | 1,0891 | 9,2666 | 7,4427 | 1,4992 | 1,51295 | 4,1806 | 9,5023 |
| USD | 0,8792 | -      | 0,7075 | 110,47 | 0,9577 | 8,1471 | 6,5435 | 1,3183 | 1,3270  | 3,6635 | 8,3545 |

**ACCIONISTA**

| TITULO       | Cotação | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 3,690   | -1,20 | -22,64 |
| BANCO BPI    | 1,236   | -1,04 | 13,29  |
| BCP          | 0,034   | -3,38 | -29,82 |
| MONTEPIO     | 0,580   | 0,00  | -11,45 |
| CORT. AMORIM | 6,759   | -2,33 | 13,63  |
| CTT          | 7,995   | -1,48 | -9,70  |
| EDP          | 2,983   | -3,24 | -10,18 |
| EDP R        | 6,436   | -2,34 | -11,23 |
| GALP         | 10,570  | -2,85 | -1,40  |
| J MARTINS    | 14,470  | -0,07 | 20,63  |
| MOTA ENGL    | 1,801   | -4,66 | -6,44  |
| NOS          | 5,802   | -1,91 | -19,93 |
| PHAROL       | 0,131   | -2,24 | -51,66 |
| PORTUCEL     | 3,070   | -1,51 | -14,63 |
| REN          | 2,860   | -0,87 | 2,80   |
| SEMAPA       | 11,045  | -2,21 | -13,00 |
| SONAE CAP.   | 0,599   | -0,66 | 17,45  |
| SONAE SGPS   | 1,006   | -2,52 | -4,01  |

| Maiores ganhos/perdas |            |
|-----------------------|------------|
| Título                | Variação % |
| SONAE SGPS            | -2,52      |
| GALP                  | -2,85      |
| EDP                   | -3,24      |
| BCP                   | -3,38      |
| MOTA ENGL             | -4,66      |



| ÍNDICE     | Last      | Var. 1D | YTD%    | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20     | 4.874,24  | -2,07%  | -8,26%  | 6.348,46  | 4.455,16  |
| CAC40      | 4.250,28  | -2,18%  | -8,34%  | 5.283,71  | 3.892,46  |
| ESTX 50 PR | 2.890,35  | -2,43%  | -11,54% | 3.836,28  | 2.672,73  |
| XTRA DAX   | 9.563,36  | -2,63%  | -10,98% | 12.390,75 | 8.699,29  |
| S&P 500    | 2.050,14  | -0,76%  | 0,32%   | 2.134,72  | 1.810,10  |
| IBEX 35    | 8.387,70  | -2,44%  | -12,12% | 11.884,60 | 7.746,30  |
| NIKKEI 225 | 15.732,82 | -2,42%  | -17,34% | 20.952,71 | 14.865,77 |

