

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

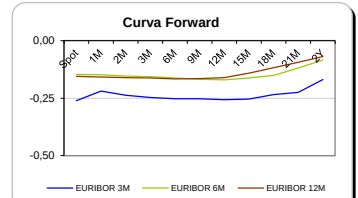
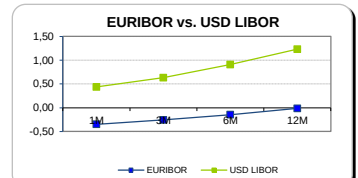
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### RENTA FIXA

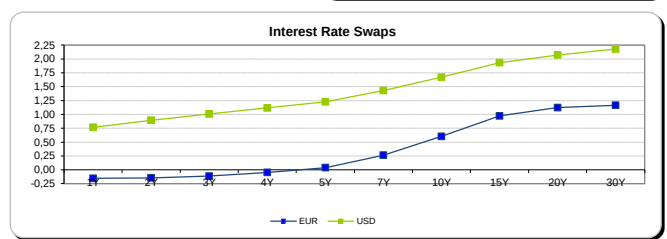
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,3480 | 0        | -1       | 1M        | 0,4372     | 0        | 0        | 0,5116    | -0,7800   |
| 3M                      | -0,2560 | 0        | -1       | 3M        | 0,6318     | 0        | 1        | 0,5890    | -0,7328   |
| 6M                      | -0,1440 | 0        | -1       | 6M        | 0,9083     | 0        | 2        | 0,7339    | -0,6470   |
| 12M                     | -0,0130 | 0        | -1       | 12M       | 1,2303     | 0        | 3        | 1,0028    | -0,5262   |

| INTEREST RATE SWAPS |         |          |          |         |        |        |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y     | 5Y     |
| 1Y                  | -0,1549 | 0        | -1       | -0,1637 | 0,0968 | 0,6031 |
| 2Y                  | -0,1450 | 0        | 1        | -0,1153 | 0,2112 | 0,7471 |
| 3Y                  | -0,1120 | 0        | 1        | -0,0433 | 0,3416 | 0,8838 |
| 4Y                  | -0,0480 | 0        | 2        | 0,0481  | 0,4778 | 0,9994 |
| 5Y                  | 0,0400  | 0        | 3        | 0,1583  | 0,6122 | 1,0870 |
| 7Y                  | 0,2650  | 1        | 6        | 0,4025  | 0,8374 | 1,2489 |
| 10Y                 | 0,6040  | 1        | 11       | 0,7159  | 1,0667 | 1,3827 |
| 15Y                 | 0,9730  | 2        | 15       | 1,0110  | 1,2356 | 1,4334 |
| 20Y                 | 1,1220  | 2        | 19       | 1,1223  | 1,2734 | 1,3965 |
| 30Y                 | 1,1650  | 2        | 21       | 1,1340  | 1,2267 | 1,2966 |

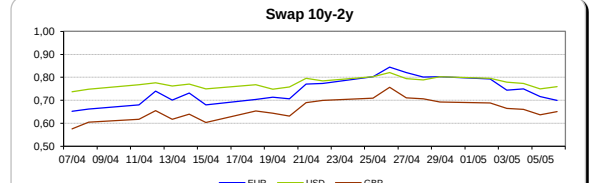
| Taxa de Referência Banco Central |       |
|----------------------------------|-------|
| Zona Euro                        | 0,00  |
| EUA                              | 0,50  |
| Reino Unido                      | 0,50  |
| Japão                            | 0,10  |
| Canadá                      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



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 0,7680 | 0        | 1        | 0,9635   | 1,3540 | 1,7955 |
| 2Y                  | 0,8950 | 0        | 2        | 1,0435   | 1,4590 | 1,8830 |
| 3Y                  | 1,0070 | 0        | 2        | 1,1669   | 1,5695 | 1,9455 |
| 4Y                  | 1,1170 | 0        | 2        | 1,2515   | 1,6912 | 2,0150 |
| 5Y                  | 1,2250 | 0        | 3        | 1,3575   | 1,7515 | 2,0970 |
| 7Y                  | 1,4320 | 0        | 2        | 1,5630   | 1,8895 | 2,1994 |
| 10Y                 | 1,6710 | -1       | 2        | 1,7525   | 2,0465 | 2,2615 |
| 15Y                 | 1,9340 | -1       | 3        | 1,9825   | 2,2096 | 2,3305 |
| 20Y                 | 2,0710 | -1       | 4        | 2,0935   | 2,2475 | 2,3525 |
| 30Y                 | 2,1790 | -1       | 4        | 2,1989   | 2,2640 | 2,3495 |

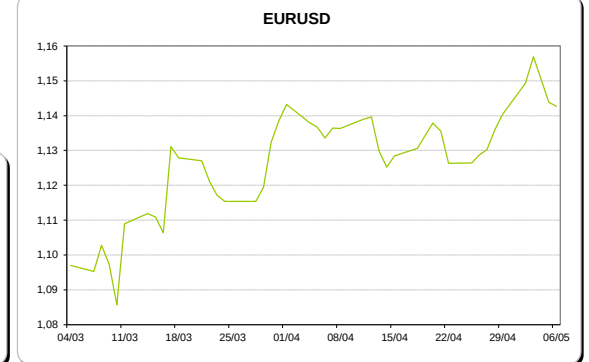
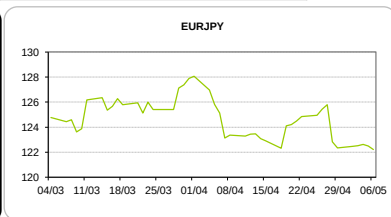
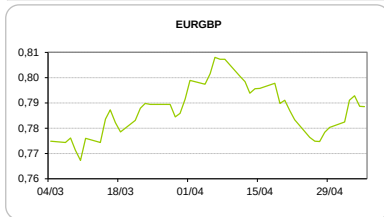


| COMMODITIES | Last     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 45,94    | 0,93    | 5,94    | OT 2Y      | 0,647  | 0,00     | 3,00     |
| JETFUEL     | 427,25   | 4,00    | 71,75   | OT 5Y      | 2,032  | 0,04     | 7,70     |
| DIESEL      | 406,25   | 3,50    | 88,25   | OT 10Y     | 3,315  | 0,04     | 13,10    |
| COBRE       | 4.770,50 | -82,00  | 10,00   | BUND 10Y   | -0,285 | -2,49    | 0,40     |
| ZINCO       | 1.855,50 | -26,50  | 48,75   | SCHATZ 2Y  | 0,071  | -0,92    | -1,90    |
| OURO        | 1.292,81 | 15,10   | 70,32   | T-NOTE 10Y | 2,502  | -0,45    | -0,90    |
| TRIGO       | 464,25   | 1,00    | -5,50   | T-NOTE 2Y  | 1,202  | -1,87    | -4,90    |
| LICENÇA C02 | 5,84     | -0,36   | 0,53    | GILT 10Y   | 1,680  | -5,18    | 2,20     |



### CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1427 | -0,10%  | 0,80%   | 1,1460 | 1,1496 | 1,1580 |
| EUR/GBP | 0,7885 | 0,01%   | 2,48%   | 0,7905 | 0,7925 | 0,7969 |
| EUR/JPY | 122,23 | 0,23%   | 2,37%   | 122,23 | 122,23 | 122,23 |
| EUR/CHF | 1,1076 | -0,34%  | -1,64%  | 1,1063 | 1,1047 | 1,1018 |
| EUR/BRL | 4,0247 | 0,27%   | 3,13%   | 4,1544 | 4,2783 | 4,5031 |
| EUR/PLN | 4,4284 | -0,54%  | -3,63%  | 4,4487 | 4,4672 | 4,5001 |



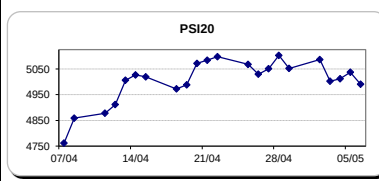
### FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK    | DKK    | CAD    | AUD     | BRL    | NOK    |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| EUR | -      | 1,1427 | 0,7885 | 122,23 | 1,1076 | 9,2830 | 7,4388 | 1,4754 | 1,55142 | 4,0247 | 9,3544 |
| USD | 0,8754 | -      | 0,6929 | 106,64 | 0,9699 | 8,1313 | 6,5119 | 1,2929 | 1,3600  | 3,5355 | 8,2039 |

### ACCIONISTA

| TÍTULO       | Cotação | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 3,449   | -0,29 | -27,69 |
| BANCO BPI    | 1,116   | 0,54  | 2,29   |
| BCP          | 0,035   | -2,54 | -29,41 |
| MONTEPIO     | 0,576   | 0,00  | -12,06 |
| CORT. AMORIM | 6,234   | 2,10  | 4,81   |
| CTT          | 8,008   | -0,79 | -9,56  |
| EDP          | 3,176   | -1,43 | -4,37  |
| EDP R        | 6,856   | -0,80 | -5,43  |
| GALP         | 12,050  | 0,71  | 12,41  |
| J MARTINS    | 14,050  | -1,26 | 17,13  |
| MOTA ENGIL   | 1,795   | -0,77 | -6,75  |
| NOS          | 6,369   | -1,58 | -12,10 |
| PHAROL       | 0,134   | -1,47 | -50,55 |
| NAVIGATOR    | 2,921   | -0,10 | -18,77 |
| REN          | 2,653   | -1,15 | -4,64  |
| SEMAPA       | 10,860  | -0,91 | -14,45 |
| SONAE CAP.   | 0,617   | -5,66 | 20,98  |
| SONAE SGPS   | 0,940   | -1,05 | -10,31 |

| Maiores ganhos/perdas |            |
|-----------------------|------------|
| Título                | Variação % |
| CORT. AMORIM          | 2,10       |
| GALP                  | 0,71       |
| BANCO BPI             | 0,54       |
| EDP                   | -1,43      |
| PHAROL                | -1,47      |
| NOS                   | -1,58      |
| BCP                   | -2,54      |
| SONAE CAP.            | -5,66      |



| ÍNDICE     | Last      | Var. 1D | YTD%    | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20     | 4.990,44  | -0,92%  | -6,07%  | 6.197,24  | 4.455,16  |
| CAC40      | 4.301,24  | -0,42%  | -7,24%  | 5.217,80  | 3.892,46  |
| ESTX 50 PR | 2.936,84  | -0,12%  | -10,12% | 3.714,26  | 2.672,73  |
| XTRA DAX   | 9.869,95  | 0,18%   | -8,13%  | 11.920,31 | 8.699,29  |
| S&P 500    | 2.044,96  | -0,28%  | 0,05%   | 2.134,72  | 1.810,10  |
| IBEX 35    | 8.702,10  | 0,15%   | -8,82%  | 11.612,60 | 7.746,30  |
| NIKKEI 225 | 16.106,72 | -0,25%  | -15,38% | 20.952,71 | 14.865,77 |

