

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

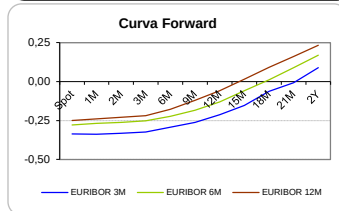
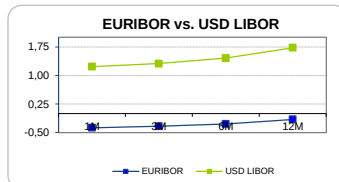
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**RENTA FIXA**

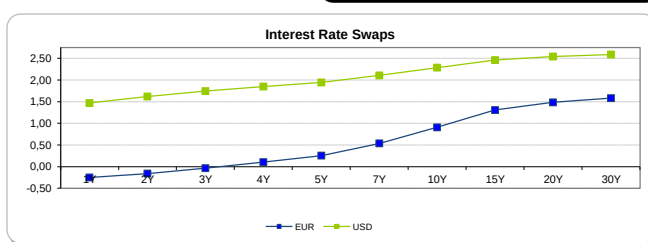
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,3710 | 0        | 0        | 1M        | 1,2339     | 0        | 1        | 0,2536    | -0,7844   |
| 3M                      | -0,3290 | 0        | 0        | 3M        | 1,3111     | 0        | 2        | 0,2859    | -0,7286   |
| 6M                      | -0,2720 | 0        | 0        | 6M        | 1,4544     | 0        | 1        | 0,4236    | -0,6520   |
| 12M                     | -0,1520 | 0        | 1        | 12M       | 1,7296     | -1       | 0        | 0,6311    | -0,5032   |

| INTEREST RATE SWAPS |         |          |          |         |        |        |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y     | 5Y     |
| 1Y                  | -0,2505 | 0        | -1       | -0,0612 | 0,5671 | 1,1690 |
| 2Y                  | -0,1600 | 0        | 1        | 0,0867  | 0,7175 | 1,3035 |
| 3Y                  | -0,0350 | -1       | 3        | 0,2454  | 0,8757 | 1,4285 |
| 4Y                  | 0,1070  | -2       | 5        | 0,3995  | 1,0080 | 1,5420 |
| 5Y                  | 0,2550  | -2       | 8        | 0,5515  | 1,1400 | 1,6425 |
| 7Y                  | 0,5370  | -2       | 13       | 0,8335  | 1,3715 | 1,8055 |
| 10Y                 | 0,9090  | -3       | 16       | 1,1805  | 1,6126 | 1,9360 |
| 15Y                 | 1,3080  | -3       | 17       | 1,5055  | 1,7964 | 2,0085 |
| 20Y                 | 1,4850  | -3       | 18       | 1,6434  | 1,8526 | 1,9949 |
| 30Y                 | 1,5820  | -3       | 18       | 1,7005  | 1,8384 | 1,9278 |

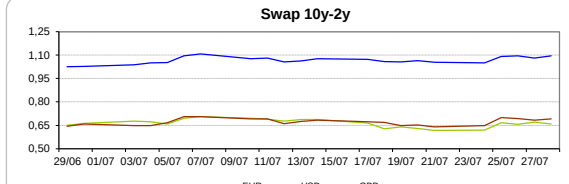
| Taxa de Referência Banco Central |       |
|----------------------------------|-------|
| Zona Euro                        | 0,00  |
| EUA                              | 1,25  |
| Reino Unido                      | 0,25  |
| Japão                            | 0,10  |
| Canadá                           | 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                  | 1,4690 | -1       | 5        | 1,7380   | 2,1180 | 2,4493 |
| 2Y                  | 1,6180 | -1       | 7        | 1,8150   | 2,1980 | 2,5136 |
| 3Y                  | 1,7430 | 0        | 9        | 1,9379   | 2,2725 | 2,5280 |
| 4Y                  | 1,8490 | 0        | 11       | 2,0060   | 2,3390 | 2,5765 |
| 5Y                  | 1,9430 | 0        | 13       | 2,0860   | 2,4199 | 2,6442 |
| 7Y                  | 2,1050 | 1        | 16       | 2,2454   | 2,5145 | 2,6705 |
| 10Y                 | 2,2850 | 1        | 18       | 2,3979   | 2,5830 | 2,7155 |
| 15Y                 | 2,4600 | 1        | 20       | 2,5110   | 2,6500 | 2,7360 |
| 20Y                 | 2,5410 | 1        | 21       | 2,5680   | 2,7046 | 2,7300 |
| 30Y                 | 2,5860 | 1        | 22       | 2,5940   | 2,6530 | 2,6960 |

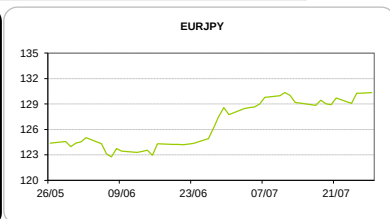
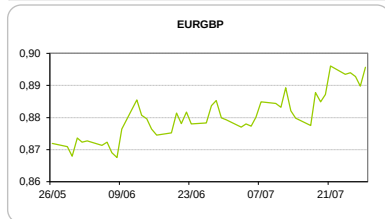


| COMMODITIES | Last     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 52,41    | 0,92    | 4,87    | OT 2Y      | 0,124  | 0,02     | -7,10    |
| JETFUEL     | 470,25   | 4,25    | 34,50   | OT 5Y      | 1,203  | 0,00     | -8,50    |
| DIESEL      | 484,25   | 5,65    | 52,50   | OT 10Y     | 2,928  | -0,03    | -5,30    |
| COBRE       | 6.320,00 | 1,00    | 472,00  | BUND 10Y   | -0,151 | 1,48     | 10,50    |
| ZINCO       | 2.794,25 | -7,50   | 44,50   | SCHATZ 2Y  | -0,032 | -0,46    | -7,80    |
| OURO        | 1.268,87 | 9,74    | 19,62   | T-NOTE 10Y | 2,983  | -0,95    | 2,90     |
| TRIGO       | 487,75   | 8,00    | 14,75   | T-NOTE 2Y  | 1,821  | -0,38    | -1,50    |
| LICENÇA C02 | 5,18     | 0,04    | 0,24    | GILT 10Y   | 1,210  | 1,40     | 4,40     |



**CAMBIAL**

| CAMBIAL | Fixing  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1729  | 0,30%   | 3,11%   | 1,1787 | 1,1849 | 1,1973 |
| EUR/GBP | 0,89568 | -0,66%  | -1,16%  | 0,8974 | 0,8994 | 0,9036 |
| EUR/JPY | 130,37  | -0,04%  | -2,18%  | 130,37 | 130,37 | 130,37 |
| EUR/CHF | 1,1382  | -0,99%  | -4,08%  | 1,1371 | 1,1358 | 1,1336 |
| EUR/BRL | 3,6941  | -0,41%  | 1,04%   | 3,7717 | 3,8410 | 3,9804 |
| EUR/PLN | 4,2551  | -0,15%  | -0,57%  | 4,2766 | 4,2990 | 4,3436 |



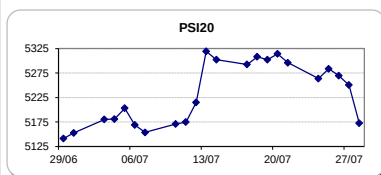
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK    | DKK    | CAD    | AUD     | BRL    | NOK    |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| EUR | -      | 1,1729 | 0,8957 | 130,37 | 1,1382 | 9,5437 | 7,4361 | 1,4621 | 1,47108 | 3,6941 | 9,3080 |
| USD | 0,8513 | -      | 0,7624 | 110,95 | 0,9691 | 8,1149 | 6,3306 | 1,2427 | 1,2495  | 3,1432 | 7,9234 |

**ACCIONISTA**

| TITULO       | Cotação | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 3,831   | -2,82 | -0,85  |
| BANCO BPI    | 1,064   | 0,28  | -5,92  |
| BCP          | 0,2411  | -4,67 | 30,71  |
| MONTEPIO     | 1,002   | 0,10  | 138,00 |
| CORT. AMORIM | 11,925  | 1,49  | 40,29  |
| CTT          | 5,523   | -0,74 | -14,31 |
| EDP          | 2,967   | -1,13 | 2,52   |
| EDP R        | 6,759   | -0,41 | 11,98  |
| GALP         | 13,390  | 0,30  | -5,64  |
| J MARTINS    | 16,605  | -0,09 | 12,65  |
| MOTA ENGIL   | 2,410   | -3,06 | 49,69  |
| NOS          | 5,399   | -0,74 | -4,24  |
| PHAROL       | 0,330   | -1,20 | 59,42  |
| NAVIGATOR    | 3,620   | -2,95 | 14,24  |
| REN          | 2,696   | -2,81 | -0,07  |
| SEMAPA       | 16,590  | -2,35 | 23,81  |
| SONAE CAP.   | 0,818   | -2,85 | 9,36   |
| SONAE SGPS   | 0,959   | -1,13 | 9,73   |

| Maiores ganhos/perdas |           |
|-----------------------|-----------|
| Título                | Varição % |
| CORT. AMORI           | 1,49      |
| GALP                  | 0,30      |
| BANCO BPI             | 0,28      |
| MONTEPIO              | 0,10      |
| ALTRI                 | -2,82     |
| SONAE CAP.            | -2,85     |
| NAVIGATOR             | -2,95     |
| MOTA ENGIL            | -3,06     |
| BCP                   | -4,67     |



| ÍNDICE     | Last      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 5.172,76  | -1,49%  | 10,55% | 5.359,19  | 4.356,54  |
| CAC40      | 5.131,39  | -1,07%  | 5,53%  | 5.442,10  | 4.293,34  |
| ESTX 50 PR | 3.467,73  | -0,73%  | 5,39%  | 3.666,80  | 2.892,52  |
| XTRA DAX   | 12.162,70 | -0,40%  | 5,94%  | 12.951,54 | 10.092,53 |
| S&P 500    | 2.469,20  | -0,25%  | 10,29% | 2.484,04  | 2.083,79  |
| IBEX 35    | 10.536,10 | -0,63%  | 12,66% | 11.184,40 | 8.229,40  |
| NIKKEI 225 | 19.959,84 | -0,60%  | 4,42%  | 20.318,11 | 15.921,04 |

