

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

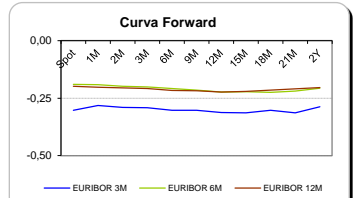
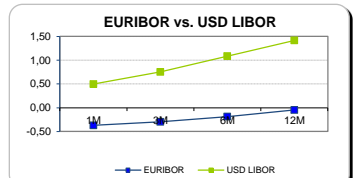
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

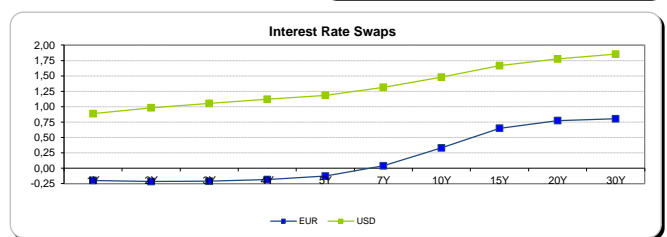
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3710 | 0 | -1 | 1M | 0,4957 | 0 | 4 | 0,4519 | -0,7946 |
| 3M | -0,2960 | 0 | -2 | 3M | 0,7515 | 1 | 12 | 0,5076 | -0,7482 |
| 6M | -0,1860 | 0 | -1 | 6M | 1,0867 | 1 | 20 | 0,5931 | -0,6670 |
| 12M | -0,0490 | 0 | 0 | 12M | 1,4136 | 2 | 22 | 0,8090 | -0,5162 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|---------|--------|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,1980 | 0 | 0 | -0,2265 | -0,1162 | 0,2811 |
| 2Y | -0,2150 | -1 | 1 | -0,2137 | -0,0248 | 0,4079 |
| 3Y | -0,2100 | -1 | 0 | -0,1810 | 0,0765 | 0,5277 |
| 4Y | -0,1830 | 0 | -2 | -0,1191 | 0,1909 | 0,6388 |
| 5Y | -0,1280 | 0 | -4 | -0,0395 | 0,3050 | 0,7203 |
| 7Y | 0,0390 | 0 | -6 | 0,1564 | 0,5120 | 0,8700 |
| 10Y | 0,3290 | 0 | -7 | 0,4329 | 0,7148 | 0,9850 |
| 15Y | 0,6510 | 0 | -5 | 0,6821 | 0,8584 | 1,0241 |
| 20Y | 0,7740 | 0 | -3 | 0,7726 | 0,8864 | 0,9855 |
| 30Y | 0,8030 | 0 | 0 | 0,7730 | 0,8407 | 0,8960 |

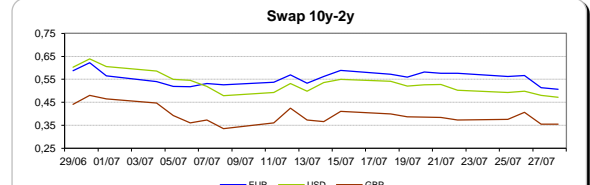
| Taxa de Referência Banco Central | |
|----------------------------------|-------|
| Zona Euro | 0,00 |
| EUA | 0,50 |
| Reino Unido | 0,50 |
| Japão | 0,10 |
| Canadá | 0,50 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 14,25 |
| Austrália | 1,75 |
| Índia | 4,00 |



| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 0,8870 | 0 | 21 | 1,0190 | 1,2474 | 1,5130 |
| 2Y | 0,9830 | 0 | 22 | 1,0733 | 1,3113 | 1,5690 |
| 3Y | 1,0530 | 0 | 20 | 1,1309 | 1,3680 | 1,6045 |
| 4Y | 1,1190 | 0 | 1 | 1,1909 | 1,4310 | 1,6640 |
| 5Y | 1,1860 | 0 | 15 | 1,2564 | 1,4870 | 1,7205 |
| 7Y | 1,3140 | 0 | 10 | 1,3630 | 1,5860 | 1,7820 |
| 10Y | 1,4790 | 0 | 4 | 1,5130 | 1,7182 | 1,8520 |
| 15Y | 1,6670 | 1 | -2 | 1,6730 | 1,8256 | 1,9060 |
| 20Y | 1,7740 | 1 | -5 | 1,7762 | 1,8814 | 1,9225 |
| 30Y | 1,8530 | 1 | -8 | 1,8381 | 1,8755 | 1,9617 |

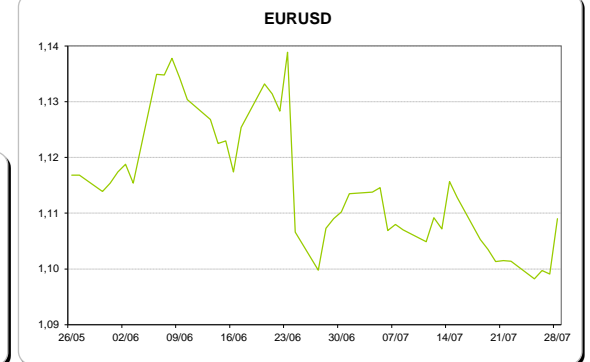
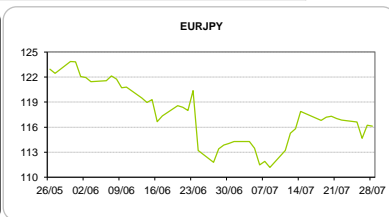
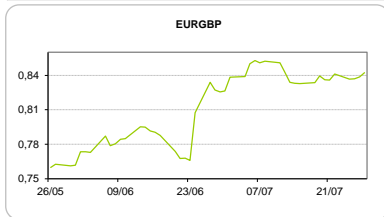


| COMMODITIES | Last | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 42,82 | -0,65 | -6,44 | OT 2Y | 0,499 | -0,04 | -26,20 |
| JETFUEL | 392,25 | -1,00 | -31,00 | OT 5Y | 1,757 | -0,05 | -21,10 |
| DIESEL | 391,75 | -5,00 | -36,25 | OT 10Y | 2,965 | -0,03 | -18,00 |
| COBRE | 4.834,00 | -80,00 | 140,00 | BUND 10Y | -0,544 | -0,57 | -4,10 |
| ZINCO | 2.172,50 | -55,25 | 177,50 | SCHATZ 2Y | 0,000 | 0,69 | 3,90 |
| OURO | 1.333,73 | -6,23 | 21,93 | T-NOTE 10Y | 2,332 | 0,00 | 6,70 |
| TRIGO | 415,75 | 1,00 | -41,50 | T-NOTE 2Y | 1,243 | 0,37 | 12,30 |
| LICENÇA C02 | 4,50 | -0,04 | -0,19 | GILT 10Y | 0,807 | -1,52 | -23,60 |



CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,109 | 0,90% | 0,15% | 1,1135 | 1,1183 | 1,1278 |
| EUR/GBP | 0,8422 | -0,41% | -1,78% | 0,8442 | 0,8462 | 0,8500 |
| EUR/JPY | 116,14 | 0,08% | -2,36% | 116,14 | 116,14 | 116,14 |
| EUR/CHF | 1,0878 | 0,23% | -0,14% | 1,0867 | 1,0853 | 1,0824 |
| EUR/BRL | 3,6268 | -0,52% | 0,74% | 3,7456 | 3,8657 | 4,0792 |
| EUR/PLN | 4,3603 | 0,22% | 1,41% | 4,3863 | 4,4100 | 4,4525 |

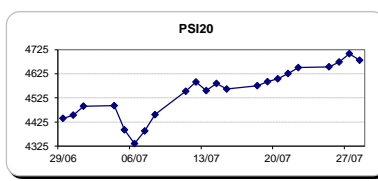


| FIXINGS CONTRA USD e EUR | | | | | | | | | | | |
|--------------------------|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
| EUR | - | 1,1090 | 0,8422 | 116,14 | 1,0878 | 9,5704 | 7,4385 | 1,4607 | 1,47633 | 3,6268 | 9,4809 |
| USD | 0,9021 | - | 0,7619 | 104,82 | 0,9816 | 8,6456 | 6,7100 | 1,3187 | 1,3310 | 3,2762 | 8,5523 |

ACCIONISTA

| TÍTULO | Cotação | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 3,445 | -1,03 | -27,78 |
| BANCO BPI | 1,111 | -0,63 | 1,83 |
| BCP | 0,019 | 1,61 | -61,33 |
| MONTEPIO | 0,475 | -0,42 | -27,48 |
| CORT. AMORIM | 7,200 | -0,69 | 21,05 |
| CTT | 7,380 | -1,34 | -16,65 |
| EDP | 2,987 | -1,26 | -10,06 |
| EDP R | 7,084 | -1,13 | -2,29 |
| GALP | 12,095 | -1,14 | 12,83 |
| J MARTINS | 14,875 | 2,16 | 24,01 |
| MOTA ENGIL | 1,711 | -0,64 | -11,12 |
| NOS | 6,061 | -1,08 | -16,35 |
| PHAROL | 0,182 | 1,68 | -15,77 |
| NAVIGATOR | 2,803 | -1,96 | -19,70 |
| REN | 2,680 | -0,63 | -3,67 |
| SEMAPA | 11,170 | -1,02 | -12,01 |
| SONAE CAP. | 0,580 | -2,03 | 13,73 |
| SONAE SGPS | 0,682 | -2,57 | -34,92 |

| Maiores ganhos/perdas | |
|-----------------------|------------|
| Título | Variação % |
| J MARTINS | 2,16 |
| PHAROL | 1,68 |
| BCP | 1,61 |
| EDP | -1,26 |
| CTT | -1,34 |
| NAVIGATOR | -1,96 |
| SONAE CAP. | -2,03 |
| SONAE SGPS | -2,57 |



| ÍNDICE | Last | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20 | 4.681,41 | -0,58% | -11,89% | 5.767,78 | 4.175,28 |
| CAC40 | 4.420,58 | -0,59% | -4,67% | 5.217,80 | 3.892,46 |
| ESTX 50 PR | 2.966,10 | -1,11% | -9,22% | 3.686,57 | 2.672,73 |
| XTRA DAX | 10.274,93 | -0,43% | -4,36% | 11.669,86 | 8.699,29 |
| S&P 500 | 2.163,63 | -0,14% | 5,86% | 2.175,63 | 1.810,10 |
| IBEX 35 | 8.479,20 | -2,10% | -11,16% | 11.362,40 | 7.579,80 |
| NIKKEI 225 | 16.476,84 | -1,13% | -13,43% | 20.946,93 | 14.864,01 |

