

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

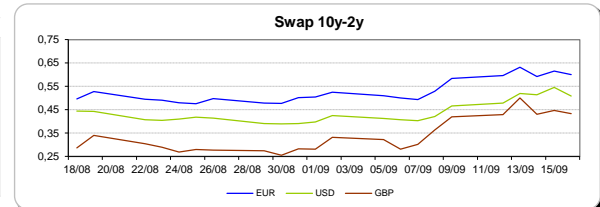
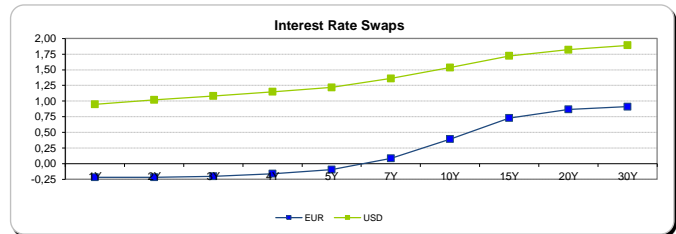
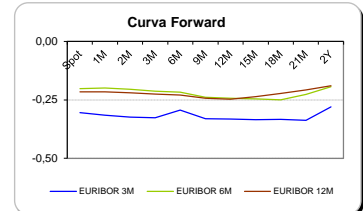
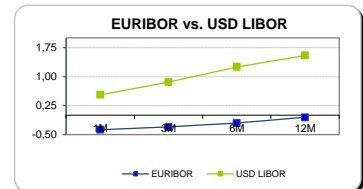
RENTA FIXA

| 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 | 0 | 1M | 0,5309 | 0 | 2 | 0,2703 | -0,7998 |
| 3M | -0,3010 | 0 | 0 | 3M | 0,8566 | 0 | 5 | 0,3819 | -0,7374 |
| 6M | -0,2010 | 0 | -1 | 6M | 1,2522 | 0 | 5 | 0,5347 | -0,6410 |
| 12M | -0,0540 | 0 | 0 | 12M | 1,5501 | -1 | 4 | 0,7551 | -0,4760 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|---------|--------|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,2160 | 0 | -1 | -0,2495 | -0,0635 | 0,3723 |
| 2Y | -0,2170 | 0 | 1 | -0,2179 | 0,0348 | 0,5108 |
| 3Y | -0,2000 | 0 | 2 | -0,1663 | 0,1469 | 0,6379 |
| 4Y | -0,1590 | 0 | 4 | -0,0915 | 0,2719 | 0,7534 |
| 5Y | -0,0950 | 0 | 6 | 0,0010 | 0,3950 | 0,8438 |
| 7Y | 0,0860 | 1 | 10 | 0,2191 | 0,6140 | 1,0006 |
| 10Y | 0,3930 | 1 | 13 | 0,5156 | 0,8332 | 1,1273 |
| 15Y | 0,7290 | 2 | 16 | 0,7936 | 0,9981 | 1,1856 |
| 20Y | 0,8680 | 2 | 17 | 0,9044 | 1,0403 | 1,1561 |
| 30Y | 0,9100 | 2 | 19 | 0,9280 | 1,0089 | 1,0728 |

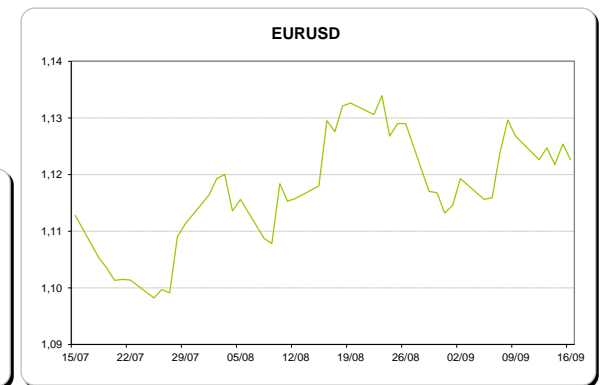
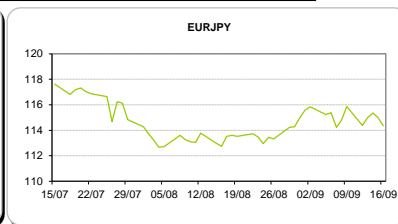
| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 0,9490 | 0 | 6 | 1,0944 | 1,3420 | 1,6390 |
| 2Y | 1,0190 | 0 | 8 | 1,1560 | 1,4120 | 1,6980 |
| 3Y | 1,0820 | 0 | 10 | 1,2075 | 1,4870 | 1,7465 |
| 4Y | 1,1490 | 1 | 11 | 1,2755 | 1,5535 | 1,7980 |
| 5Y | 1,2180 | 1 | 12 | 1,3465 | 1,6140 | 1,8585 |
| 7Y | 1,3610 | 2 | 15 | 1,4750 | 1,7120 | 1,9060 |
| 10Y | 1,5360 | 2 | 17 | 1,6270 | 1,8210 | 1,9670 |
| 15Y | 1,7220 | 3 | 18 | 1,7800 | 1,9220 | 2,0165 |
| 20Y | 1,8200 | 4 | 18 | 1,8590 | 1,9610 | 2,0250 |
| 30Y | 1,8910 | 4 | 18 | 1,9100 | 1,9725 | 2,0240 |

| COMMODITIES | Last | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 45,99 | -0,60 | -3,49 | OT 2Y | 0,561 | 0,08 | 5,90 |
| JETFUEL | 411,75 | 2,75 | -14,00 | OT 5Y | 2,145 | 0,08 | 40,00 |
| DIESEL | 419,50 | 9,00 | -3,00 | OT 10Y | 3,416 | -0,01 | 54,30 |
| COBRE | 4.780,00 | 9,50 | 14,00 | BUND 10Y | -0,287 | -2,85 | 2,70 |
| ZINCO | 2.217,25 | -45,25 | -43,75 | SCHATZ 2Y | -0,030 | -0,92 | -3,90 |
| OURO | 1.308,03 | -6,71 | -37,98 | T-NOTE 10Y | 2,534 | 0,00 | 6,60 |
| TRIGO | 403,75 | 4,25 | -35,75 | T-NOTE 2Y | 1,341 | 3,75 | 4,10 |
| LICENÇA C02 | 4,35 | 0,21 | -0,35 | GILT 10Y | 0,953 | -2,55 | 20,20 |



CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1226 | -0,25% | -0,61% | 1,1268 | 1,1315 | 1,1415 |
| EUR/GBP | 0,85203 | -0,01% | 2,18% | 0,8539 | 0,8557 | 0,8596 |
| EUR/JPY | 114,35 | 0,55% | -1,41% | 114,35 | 114,35 | 114,35 |
| EUR/CHF | 1,0930 | -0,03% | -0,76% | 1,0916 | 1,0900 | 1,0872 |
| EUR/BRL | 3,6748 | 1,05% | -1,71% | 3,7907 | 3,9060 | 4,1257 |
| EUR/PLN | 4,3158 | 0,22% | -0,97% | 4,3397 | 4,3626 | 4,4080 |



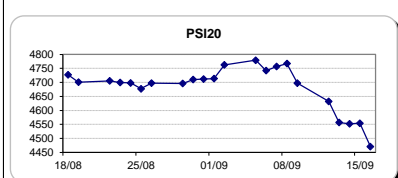
FIXINGS CONTRA USD e EUR

| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| EUR | - | 1,1226 | 0,8520 | 114,35 | 1,0930 | 9,5697 | 7,4484 | 1,4747 | 1,48968 | 3,6748 | 9,2667 |
| USD | 0,8957 | - | 0,7644 | 102,25 | 0,9791 | 8,5679 | 6,6714 | 1,3216 | 1,3362 | 3,2993 | 8,2991 |

ACCIONISTA

| TITULO | Cotação | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 3,081 | -2,75 | -35,41 |
| BANCO BPI | 1,040 | 1,46 | -4,67 |
| BCP | 0,016 | -9,44 | -66,65 |
| MONTEPIO | 0,456 | -0,22 | -30,38 |
| CORT. AMORIM | 8,000 | -3,61 | 34,50 |
| CTT | 6,236 | -1,80 | -29,57 |
| EDP | 2,885 | -0,55 | -13,13 |
| EDP R | 6,860 | -0,78 | -5,38 |
| GALP | 11,750 | -4,51 | 9,61 |
| J MARTINS | 14,500 | 0,52 | 20,88 |
| MOTA ENGL | 1,538 | -8,72 | -20,10 |
| NOS | 5,957 | -0,53 | -17,79 |
| PHAROL | 0,235 | -7,48 | 8,76 |
| NAVIGATOR | 2,631 | 1,27 | -24,63 |
| REN | 2,497 | -0,95 | -10,24 |
| SEMAPA | 11,075 | -3,57 | -12,76 |
| SONAE CAP. | 0,646 | -2,12 | 26,67 |
| SONAE SGPS | 0,660 | -2,08 | -37,02 |

| Maiores ganhos/perdas | |
|-----------------------|-----------|
| Título | Varição % |
| BANCO BPI | 1,46 |
| NAVIGATOR | 1,27 |
| J MARTINS | 0,52 |
| CORT. AMORIM | -3,61 |
| GALP | -4,51 |
| PHAROL | -7,48 |
| MOTA ENGL | -8,72 |
| BCP | -9,44 |



| ÍNDICE | Last | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20 | 4.470,84 | -1,83% | -15,85% | 5.625,06 | 4.175,28 |
| CAC40 | 4.332,45 | -0,93% | -6,57% | 5.011,65 | 3.892,46 |
| ESTX 50 PR | 2.935,25 | -1,30% | -10,17% | 3.524,04 | 2.672,73 |
| XTRA DAX | 10.276,17 | -1,49% | -4,35% | 11.430,87 | 8.699,29 |
| S&P 500 | 2.137,01 | -0,47% | 4,56% | 2.193,81 | 1.810,10 |
| IBEX 35 | 8.633,40 | -1,00% | -9,54% | 10.631,60 | 7.579,80 |
| NIKKEI 225 | 16.519,29 | 0,70% | -13,21% | 20.012,40 | 14.864,01 |

