

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

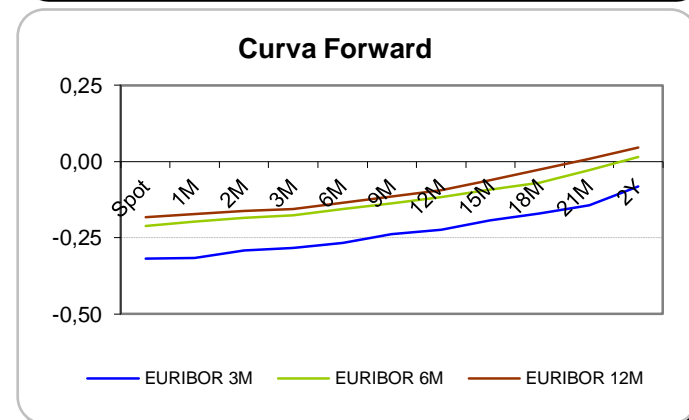
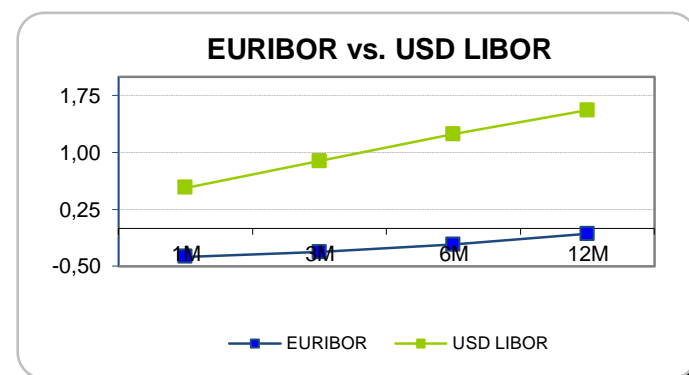
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENDA FIXA

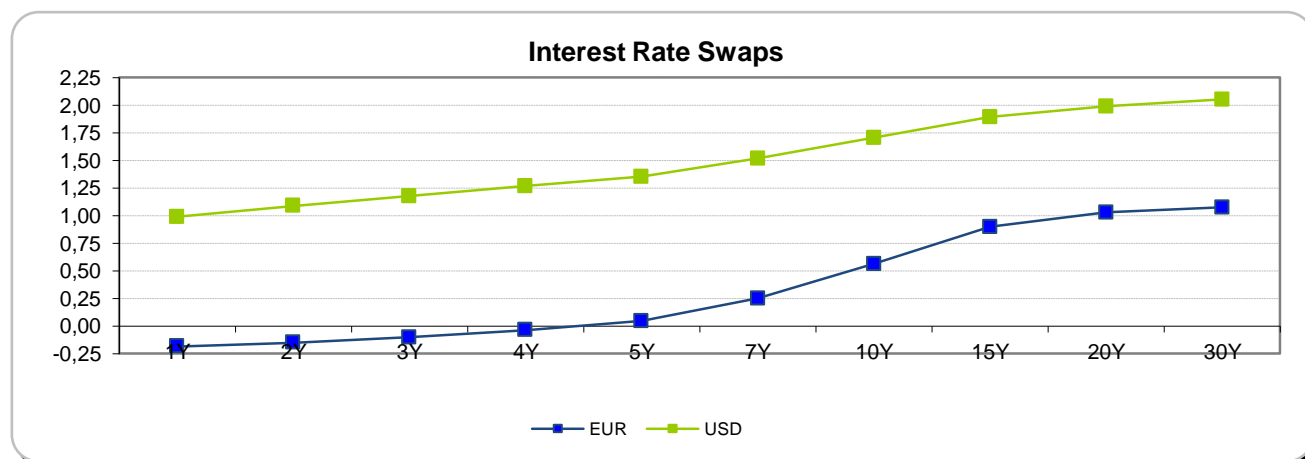
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3730 | 0 | 0 | 1M | 0,5364 | 0 | 1 | 0,2609 | -0,7874 |
| 3M | -0,3120 | 0 | -1 | 3M | 0,8865 | 0 | 1 | 0,4031 | -0,7392 |
| 6M | -0,2110 | 0 | -1 | 6M | 1,2427 | -1 | -2 | 0,5626 | -0,6630 |
| 12M | -0,0710 | 0 | -1 | 12M | 1,5562 | -1 | -3 | 0,8096 | -0,4928 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,1832 | 0 | 1 | -0,0931 | 0,2418 | 0,7506 |
| 2Y | -0,1490 | 0 | 5 | -0,0234 | 0,3614 | 0,8854 |
| 3Y | -0,1000 | 1 | 9 | 0,0652 | 0,4999 | 1,0120 |
| 4Y | -0,0350 | 2 | 11 | 0,1686 | 0,6210 | 1,1230 |
| 5Y | 0,0480 | 3 | 13 | 0,2835 | 0,7479 | 1,2144 |
| 7Y | 0,2520 | 4 | 16 | 0,5248 | 0,9641 | 1,3509 |
| 10Y | 0,5650 | 5 | 17 | 0,8284 | 1,1724 | 1,4676 |
| 15Y | 0,9000 | 6 | 17 | 1,1016 | 1,3217 | 1,5051 |
| 20Y | 1,0320 | 7 | 16 | 1,2027 | 1,3534 | 1,4691 |
| 30Y | 1,0760 | 7 | 16 | 1,2230 | 1,3195 | 1,3887 |

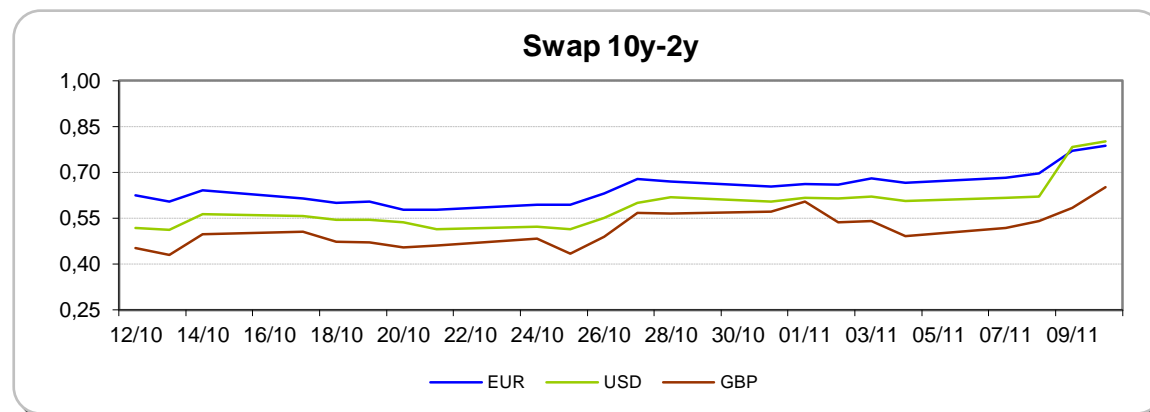
| Taxa de Referência | Banco Central |
|--------------------|---------------|
| Zona Euro | 0,00 |
| EUA | 0,50 |
| Reino Unido | 0,25 |
| Japão | 0,10 |
| Canadá | 0,50 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 14,00 |
| Austrália | 1,50 |
| Índia | 4,00 |



| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 0,9910 | 1 | -1 | 1,2952 | 1,8165 | 2,1830 |
| 2Y | 1,0900 | 2 | 1 | 1,4320 | 1,9115 | 2,2505 |
| 3Y | 1,1790 | 3 | 2 | 1,5590 | 2,0005 | 2,2240 |
| 4Y | 1,2680 | 4 | 4 | 1,6690 | 2,0775 | 2,3470 |
| 5Y | 1,3550 | 4 | 6 | 1,7680 | 2,1425 | 2,4015 |
| 7Y | 1,5180 | 3 | 10 | 1,9310 | 2,2405 | 2,4345 |
| 10Y | 1,7060 | 3 | 12 | 2,0960 | 2,3360 | 2,4810 |
| 15Y | 1,8920 | 2 | 13 | 2,2495 | 2,4200 | 2,5145 |
| 20Y | 1,9890 | 2 | 13 | 2,3210 | 2,4470 | 2,5175 |
| 30Y | 2,0530 | 1 | 13 | 2,3615 | 2,4455 | 2,4915 |

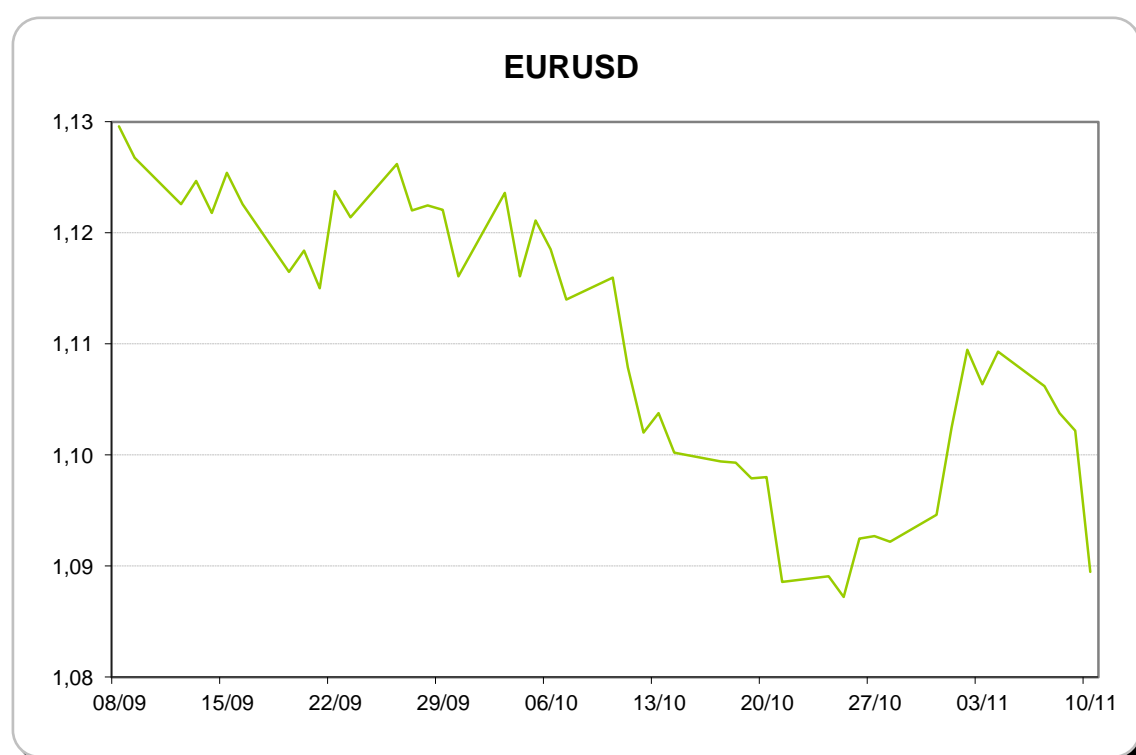
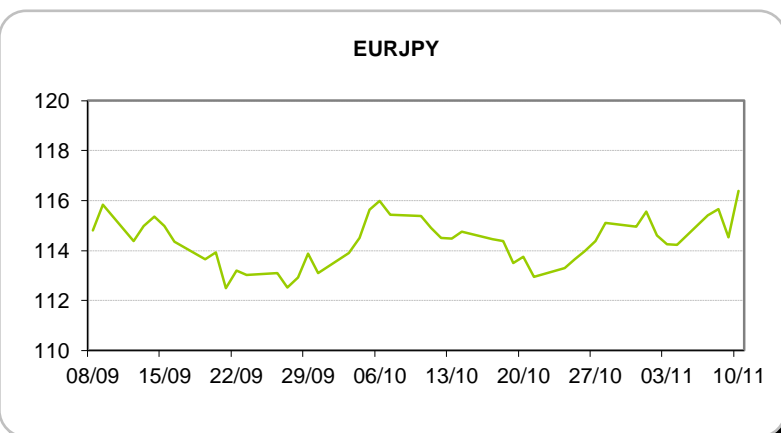
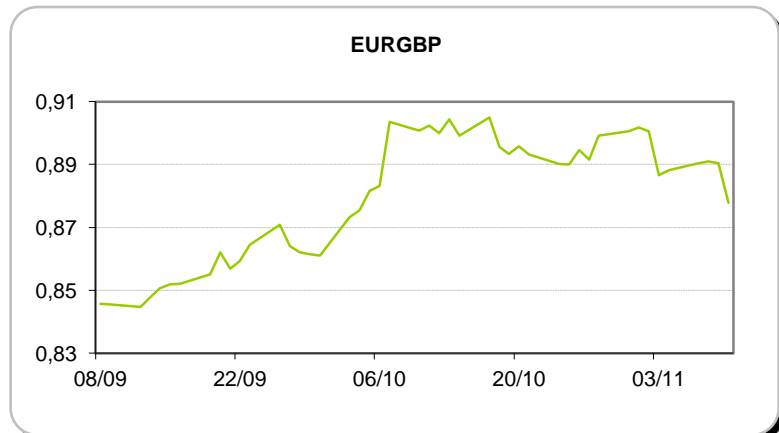


| COMMODITIES | Last | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 45,86 | -0,50 | -7,90 | OT 2Y | 0,351 | 0,02 | 4,40 |
| JETFUEL | 424,50 | -1,00 | -44,50 | OT 5Y | 1,920 | 0,05 | 0,50 |
| DIESEL | 426,75 | -1,00 | -46,75 | OT 10Y | 3,397 | 0,12 | 2,70 |
| COBRE | 5.420,50 | 177,50 | 635,00 | BUND 10Y | -0,055 | 9,52 | 22,10 |
| ZINCO | 2.476,25 | 11,00 | 157,50 | SCHATZ 2Y | 0,002 | 1,83 | 4,60 |
| OURO | 1.262,29 | -15,71 | 2,66 | T-NOTE 10Y | 2,796 | 2,49 | 20,80 |
| TRIGO | 406,25 | -0,50 | 2,50 | T-NOTE 2Y | 1,401 | -1,13 | -3,00 |
| LICENÇA CO2 | 5,88 | -0,25 | 0,22 | GILT 10Y | 1,389 | 10,66 | 31,80 |



CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0895 | -1,15% | -2,37% | 1,0940 | 1,0985 | 1,1082 |
| EUR/GBP | 0,87785 | 1,42% | 2,60% | 0,8797 | 0,8817 | 0,8860 |
| EUR/JPY | 116,4 | -1,60% | -0,87% | 116,40 | 116,40 | 116,40 |
| EUR/CHF | 1,0749 | -0,08% | 1,83% | 1,0735 | 1,0719 | 1,0691 |
| EUR/BRL | 3,6629 | -3,70% | -2,44% | 3,7830 | 3,8829 | 4,0846 |
| EUR/PLN | 4,3779 | -0,80% | -2,55% | 4,4042 | 4,4285 | 4,4753 |



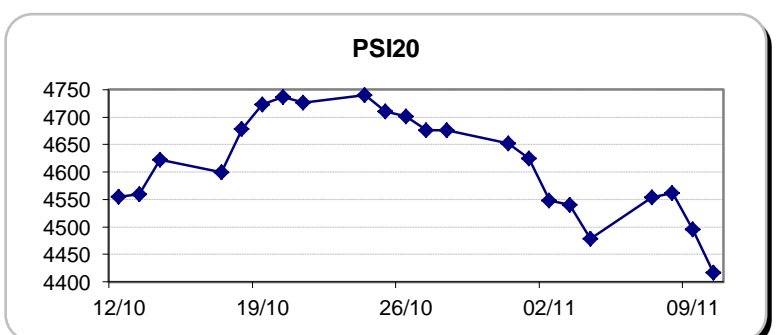
FIXINGS CONTRA USD e EUR

| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| EUR | - | 1,0895 | 0,8779 | 116,40 | 1,0749 | 9,8919 | 7,4418 | 1,4666 | 1,434 | 3,6629 | 9,1303 |
| USD | 0,9188 | - | 0,8012 | 106,42 | 0,9875 | 9,1068 | 6,8374 | 1,3495 | 1,3203 | 3,3747 | 8,3849 |

ACCIONISTA

| TITULO | Cotação | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 3,128 | -1,48 | -34,42 |
| BANCO BPI | 1,132 | 0,09 | 3,76 |
| BCP | 1,177 | 2,35 | -67,91 |
| MONTEPIO | 0,436 | 0,23 | -33,44 |
| CORT. AMORIM | 8,287 | 0,22 | 39,32 |
| CTT | 6,280 | 0,95 | -29,07 |
| EDP | 2,699 | -4,96 | -18,73 |
| EDP R | 5,732 | -5,82 | -20,94 |
| GALP | 11,885 | -0,54 | 10,87 |
| J MARTINS | 15,075 | -3,33 | 25,68 |
| MOTA ENGIL | 1,819 | 0,28 | -5,51 |
| NOS | 5,745 | -1,79 | -20,71 |
| PHAROL | 0,235 | -0,42 | 8,76 |
| NAVIGATOR | 2,633 | 0,34 | -24,57 |
| REN | 2,574 | -2,05 | -7,48 |
| SEMAPA | 11,655 | 0,82 | -8,19 |
| SONAE CAP. | 0,685 | -2,14 | 34,31 |
| SONAE SGPS | 0,751 | 4,45 | -28,34 |
| - | - | - | - |
| - | - | - | - |
| - | - | - | - |

| Maiores ganhos/perdas | |
|-----------------------|------------|
| Título | Variação % |
| SONAE SGPS | 4,45 |
| BCP | 2,35 |
| CTT | 0,95 |
| SEMAPA | 0,82 |
| NAVIGATOR | 0,34 |
| REN | -2,05 |
| SONAE CAP. | -2,14 |
| J MARTINS | -3,33 |
| EDP | -4,96 |
| EDP R | -5,82 |



| ÍNDICE | Last | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20 | 4.417,17 | -1,74% | -16,86% | 5.434,99 | 4.175,28 |
| CAC40 | 4.530,95 | -0,28% | -2,29% | 4.975,71 | 3.892,46 |
| ESTX 50 PR | 3.046,59 | -0,32% | -6,76% | 3.524,04 | 2.672,73 |
| XTRA DAX | 10.630,12 | -0,15% | -1,05% | 11.430,87 | 8.699,29 |
| S&P 500 | 2.163,78 | -0,02% | 5,82% | 2.193,81 | 1.810,10 |
| IBEX 35 | 8.756,80 | -1,63% | -8,25% | 10.476,60 | 7.579,80 |
| NIKKEI 225 | 17.344,42 | 6,72% | -8,88% | 20.012,40 | 14.864,01 |

