

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

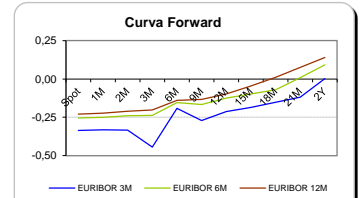
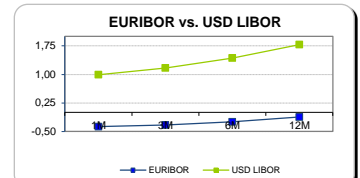
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

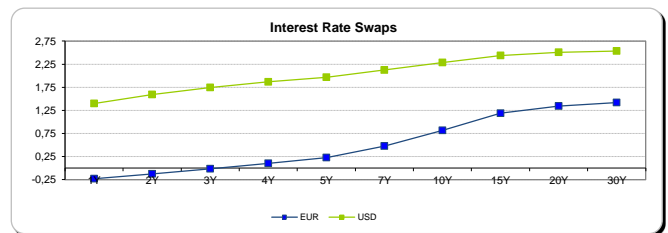
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3730 | 0 | 0 | 1M | 0,9928 | 0 | 1 | 0,2543 | -0,7802 |
| 3M | -0,3290 | 0 | 0 | 3M | 1,1718 | 0 | 2 | 0,3245 | -0,7300 |
| 6M | -0,2480 | 0 | -1 | 6M | 1,4311 | 1 | 0 | 0,4734 | -0,6648 |
| 12M | -0,1210 | 0 | -1 | 12M | 1,7829 | 1 | -2 | 0,6821 | -0,4896 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,2290 | -1 | -3 | -0,0980 | 0,3820 | 0,9247 |
| 2Y | -0,1240 | 0 | -4 | 0,0216 | 0,5340 | 1,0550 |
| 3Y | -0,0130 | 1 | -5 | 0,1467 | 0,6680 | 1,1865 |
| 4Y | 0,1050 | 1 | -5 | 0,2776 | 0,7970 | 1,2955 |
| 5Y | 0,2300 | 1 | -5 | 0,4075 | 0,9242 | 1,3870 |
| 7Y | 0,4780 | 1 | -5 | 0,6601 | 1,1345 | 1,5325 |
| 10Y | 0,8170 | 1 | -4 | 0,9766 | 1,3619 | 1,6663 |
| 15Y | 1,1880 | 1 | -2 | 1,2840 | 1,5396 | 1,7310 |
| 20Y | 1,3460 | 1 | -2 | 1,4054 | 1,5835 | 1,7097 |
| 30Y | 1,4220 | 2 | -2 | 1,4475 | 1,5637 | 1,6418 |

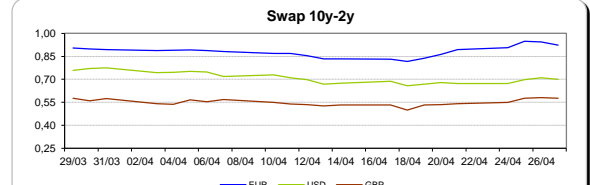
| Taxa de Referência Banco Central | |
|----------------------------------|-------|
| Zona Euro | 0,00 |
| EUA | 1,00 |
| Reino Unido | 0,25 |
| Japão | 0,10 |
| Canadá | 0,50 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 11,25 |
| Austrália | 1,50 |
| Índia | 4,00 |



| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 1,4010 | 2 | 2 | 1,7448 | 2,1885 | 2,4640 |
| 2Y | 1,5940 | 2 | -3 | 1,8820 | 2,2670 | 2,5085 |
| 3Y | 1,7470 | 3 | -6 | 1,9720 | 2,3310 | 2,5310 |
| 4Y | 1,8680 | 3 | -9 | 2,0620 | 2,3845 | 2,5815 |
| 5Y | 1,9690 | 3 | -9 | 2,1390 | 2,4310 | 2,6380 |
| 7Y | 2,1250 | 4 | -10 | 2,2605 | 2,5085 | 2,6615 |
| 10Y | 2,2870 | 4 | -11 | 2,3940 | 2,5870 | 2,6965 |
| 15Y | 2,4410 | 4 | -11 | 2,5115 | 2,6420 | 2,6955 |
| 20Y | 2,5080 | 4 | -12 | 2,5560 | 2,6500 | 2,6805 |
| 30Y | 2,5350 | 4 | -11 | 2,5655 | 2,6145 | 2,6510 |

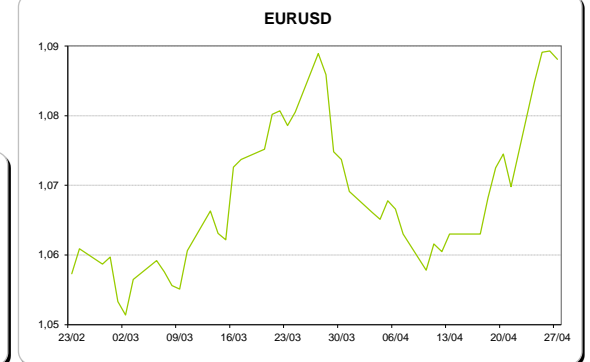
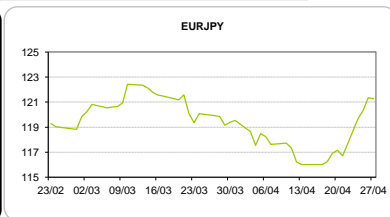
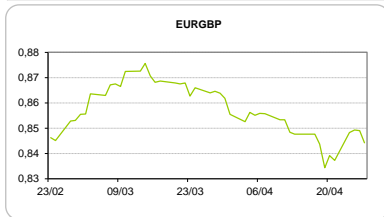


| COMMODITIES | Last | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 51,08 | -0,74 | 0,18 | OT 2Y | 0,362 | -0,02 | -26,30 |
| JETFUEL | 459,50 | -13,25 | -0,75 | OT 5Y | 1,934 | -0,10 | -40,10 |
| DIESEL | 459,25 | -15,50 | -1,25 | OT 10Y | 3,460 | -0,11 | -61,10 |
| COBRE | 5.734,50 | 9,00 | -89,00 | BUND 10Y | -0,151 | -5,64 | -10,60 |
| ZINCO | 2.616,25 | 21,75 | -211,00 | SCHATZ 2Y | -0,114 | -3,89 | -5,90 |
| OURO | 1.265,16 | -4,08 | 10,80 | T-NOTE 10Y | 3,010 | -0,95 | -13,20 |
| TRIGO | 429,50 | 3,00 | -5,25 | T-NOTE 2Y | 1,752 | -0,76 | -8,00 |
| LICENÇA C02 | 4,55 | -0,06 | -0,08 | GILT 10Y | 1,005 | -2,28 | -14,40 |



CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0881 | -0,11% | -0,07% | 1,0932 | 1,0985 | 1,1102 |
| EUR/GBP | 0,8442 | 0,57% | 2,35% | 0,8459 | 0,8477 | 0,8516 |
| EUR/JPY | 121,27 | 0,07% | -1,11% | 121,27 | 121,27 | 121,27 |
| EUR/CHF | 1,0809 | 0,21% | -0,93% | 1,0798 | 1,0785 | 1,0756 |
| EUR/BRL | 3,4564 | 0,17% | -1,70% | 3,5478 | 3,6264 | 3,7816 |
| EUR/PLN | 4,2246 | 0,06% | 0,49% | 4,2470 | 4,2695 | 4,3149 |



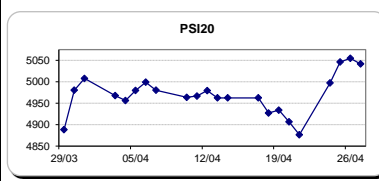
FIXINGS CONTRA USD e EUR

| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| EUR | - | 1,0881 | 0,8442 | 121,27 | 1,0809 | 9,6201 | 7,4387 | 1,4836 | 1,45889 | 3,4564 | 9,3338 |
| USD | 0,9202 | - | 0,7754 | 111,17 | 0,9945 | 8,8590 | 6,8445 | 1,3648 | 1,3423 | 3,1748 | 8,5995 |

ACCIONISTA

| TÍTULO | Cotação | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 4,278 | -0,72 | 10,71 |
| BANCO BPI | 1,064 | 0,85 | -5,92 |
| BCP | 0,2014 | -1,27 | 9,18 |
| MONTEPIO | 0,408 | 0,00 | -3,09 |
| CORT. AMORIM | 10,750 | -0,51 | 26,47 |
| CTT | 5,332 | -0,69 | -17,27 |
| EDP | 3,082 | -0,64 | 6,50 |
| EDP R | 6,990 | 0,14 | 15,81 |
| GALP | 14,175 | -1,90 | -0,11 |
| J MARTINS | 16,865 | 0,93 | 14,42 |
| MOTA ENGIL | 2,377 | 3,57 | 47,64 |
| NOS | 5,434 | 1,74 | -3,62 |
| PHAROL | 0,248 | -6,77 | 19,81 |
| NAVIGATOR | 3,820 | -0,65 | 17,00 |
| REN | 2,734 | -0,22 | 1,33 |
| SEMAPA | 14,350 | 1,38 | 7,09 |
| SONAE CAP. | 0,857 | -0,70 | 14,57 |
| SONAE SGPS | 0,935 | 0,97 | 6,98 |

| Maiores ganhos/perdas | |
|-----------------------|-----------|
| Título | Varição % |
| MOTA ENGIL | 3,57 |
| NOS | 1,74 |
| SEMAPA | 1,38 |
| SONAE SGPS | 0,97 |
| J MARTINS | 0,93 |
| SONAE CAP. | -0,70 |
| ALTRI | -0,72 |
| BCP | -1,27 |
| GALP | -1,90 |
| PHAROL | -6,77 |



| ÍNDICE | Last | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20 | 5.041,96 | -0,26% | 7,75% | 5.105,18 | 4.175,28 |
| CAC40 | 5.271,70 | -0,31% | 8,42% | 5.296,52 | 3.955,98 |
| ESTX 50 PR | 3.563,29 | -0,43% | 8,29% | 3.593,13 | 2.678,27 |
| XTRA DAX | 12.443,79 | -0,23% | 8,39% | 12.486,29 | 9.214,10 |
| S&P 500 | 2.384,60 | -0,12% | 6,51% | 2.400,98 | 1.991,68 |
| IBEX 35 | 10.683,90 | -0,74% | 14,24% | 10.828,80 | 7.579,80 |
| NIKKEI 225 | 19.251,87 | -0,19% | 0,72% | 19.668,01 | 14.864,01 |

