

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

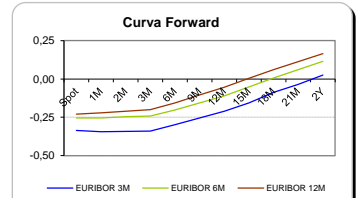
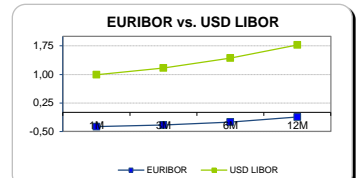
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENDA FIXA**

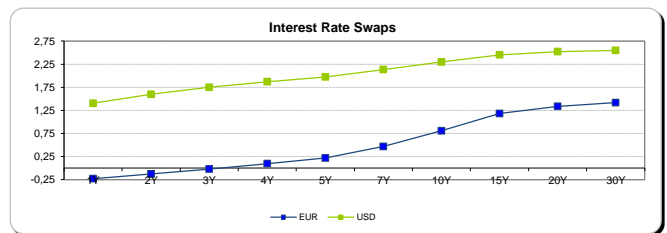
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,3740 | 0        | 0        | 1M        | 0,9950     | 0        | 1        | 0,2548    | -0,7852   |
| 3M                      | -0,3290 | 0        | 0        | 3M        | 1,1696     | 0        | 2        | 0,3240    | -0,7300   |
| 6M                      | -0,2490 | 0        | -1       | 6M        | 1,4304     | 0        | 1        | 0,4724    | -0,6648   |
| 12M                     | -0,1210 | 0        | -1       | 12M       | 1,7765     | -1       | -2       | 0,6796    | -0,4896   |

| INTEREST RATE SWAPS |         |          |          |         |        |        |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y     | 5Y     |
| 1Y                  | -0,2290 | 0        | -2       | -0,0536 | 0,4224 | 0,9590 |
| 2Y                  | -0,1270 | 0        | -3       | 0,0557  | 0,5669 | 1,0875 |
| 3Y                  | -0,0190 | -1       | -4       | 0,1792  | 0,6967 | 1,2070 |
| 4Y                  | 0,0970  | -1       | -4       | 0,3100  | 0,8257 | 1,3190 |
| 5Y                  | 0,2200  | -1       | -4       | 0,4358  | 0,9473 | 1,4060 |
| 7Y                  | 0,4670  | -1       | -3       | 0,6882  | 1,1667 | 1,5680 |
| 10Y                 | 0,8080  | -1       | -1       | 1,0040  | 1,3904 | 1,7037 |
| 15Y                 | 1,1810  | -1       | 0        | 1,3111  | 1,5668 | 1,7694 |
| 20Y                 | 1,3390  | -1       | 1        | 1,4375  | 1,6160 | 1,7512 |
| 30Y                 | 1,4160  | -1       | 1        | 1,4821  | 1,5994 | 1,6792 |

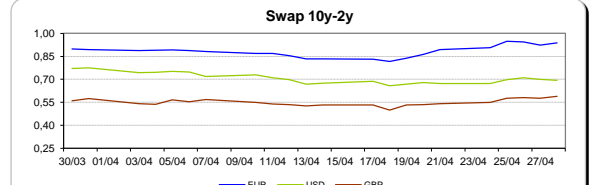
| Taxa de Referência Banco Central |       |
|----------------------------------|-------|
| Zona Euro                        | 0,00  |
| EUA                              | 1,00  |
| Reino Unido                      | 0,25  |
| Japão                            | 0,10  |
| Canadá                           | 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                  | 1,4030 | 0        | 2        | 1,7645   | 2,2283 | 2,4903 |
| 2Y                  | 1,5980 | 0        | -2       | 1,8755   | 2,2999 | 2,5400 |
| 3Y                  | 1,7510 | 0        | -6       | 2,0076   | 2,3622 | 2,5400 |
| 4Y                  | 1,8730 | 1        | -8       | 2,0956   | 2,4175 | 2,6111 |
| 5Y                  | 1,9760 | 1        | -9       | 2,1711   | 2,4625 | 2,6422 |
| 7Y                  | 2,1350 | 1        | -9       | 2,2926   | 2,5384 | 2,6945 |
| 10Y                 | 2,2980 | 1        | -10      | 2,4234   | 2,6162 | 2,7306 |
| 15Y                 | 2,4540 | 1        | -10      | 2,5389   | 2,6697 | 2,7070 |
| 20Y                 | 2,5220 | 1        | -10      | 2,5865   | 2,6844 | 2,6915 |
| 30Y                 | 2,5510 | 2        | -10      | 2,5969   | 2,6290 | 2,6899 |

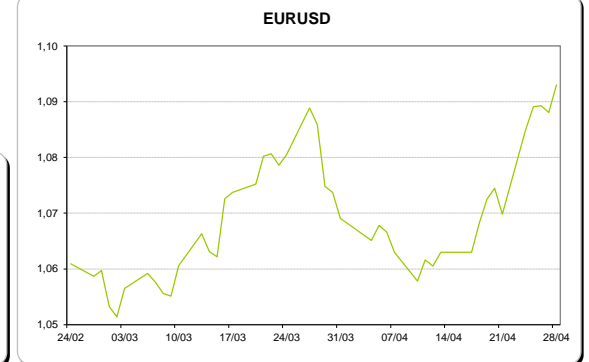
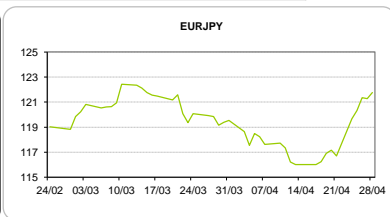
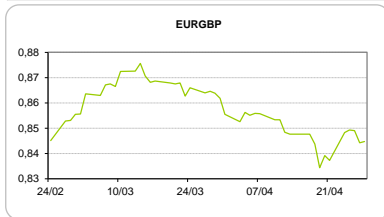


| COMMODITIES | Last     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 51,48    | 0,04    | 0,06    | OT 2Y      | 0,434  | 0,07     | -16,50   |
| JETFUEL     | 459,50   | -13,25  | -0,75   | OT 5Y      | 2,018  | 0,08     | -28,20   |
| DIESEL      | 459,25   | -15,50  | -1,25   | OT 10Y     | 3,545  | 0,09     | -45,80   |
| COBRE       | 5.715,00 | -23,00  | -68,00  | BUND 10Y   | -0,132 | 1,78     | -4,60    |
| ZINCO       | 2.588,25 | -28,00  | -168,25 | SCHATZ 2Y  | -0,108 | 1,37     | -1,20    |
| OURO        | 1.266,94 | 2,63    | 15,06   | T-NOTE 10Y | 3,023  | 1,11     | -9,90    |
| TRIGO       | 431,50   | 0,25    | -6,00   | T-NOTE 2Y  | 1,756  | 1,14     | -4,90    |
| LICENÇA C02 | 4,56     | 0,01    | -0,18   | GILT 10Y   | 1,027  | 2,56     | -8,60    |



**CAMBIAL**

| CAMBIAL | Fixing  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,093   | 0,45%   | 0,65%   | 1,0981 | 1,1036 | 1,1153 |
| EUR/GBP | 0,84473 | -0,06%  | 2,35%   | 0,8465 | 0,8483 | 0,8522 |
| EUR/JPY | 121,76  | -0,40%  | -1,58%  | 121,76 | 121,76 | 121,76 |
| EUR/CHF | 1,0829  | -0,19%  | -0,90%  | 1,0818 | 1,0804 | 1,0776 |
| EUR/BRL | 3,4744  | -0,37%  | -2,26%  | 3,5659 | 3,6461 | 3,8001 |
| EUR/PLN | 4,2284  | -0,16%  | 0,28%   | 4,2512 | 4,2743 | 4,3202 |

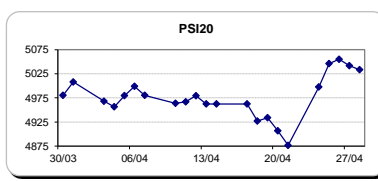


| FIXINGS CONTRA USD e EUR |        |        |        |        |        |        |        |        |         |        |        |
|--------------------------|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
|                          | EUR    | USD    | GBP    | JPY    | CHF    | SEK    | DKK    | CAD    | AUD     | BRL    | NOK    |
| EUR                      | -      | 1,0930 | 0,8447 | 121,76 | 1,0829 | 9,6559 | 7,4380 | 1,4879 | 1,45687 | 3,4744 | 9,3435 |
| USD                      | 0,9183 | -      | 0,7732 | 111,46 | 0,9952 | 8,8490 | 6,8300 | 1,3674 | 1,3382  | 3,2016 | 8,5629 |

**ACCIONISTA**

| TÍTULO       | Cotação | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,285   | 0,16  | 10,90  |
| BANCO BPI    | 1,078   | 1,32  | -4,69  |
| BCP          | 0,2048  | 1,69  | 11,03  |
| MONTEPIO     | 0,410   | 0,49  | -2,61  |
| CORT. AMORIM | 11,000  | 2,33  | 29,41  |
| CTT          | 5,239   | -1,74 | -18,71 |
| EDP          | 3,030   | -1,69 | 4,70   |
| EDP R        | 6,995   | 0,07  | 15,89  |
| GALP         | 14,270  | 0,67  | 0,56   |
| J MARTINS    | 16,850  | -0,09 | 14,31  |
| MOTA ENGIL   | 2,334   | -1,81 | 44,97  |
| NOS          | 5,258   | -3,24 | -6,74  |
| PHAROL       | 0,236   | -4,84 | 14,01  |
| NAVIGATOR    | 3,886   | 1,73  | 19,02  |
| REN          | 2,699   | -1,28 | 0,04   |
| SEMAPA       | 14,400  | 0,35  | 7,46   |
| SONAE CAP.   | 0,850   | -0,82 | 13,64  |
| SONAE SGPS   | 0,942   | 0,75  | 7,78   |

| Maiores ganhos/perdas |            |
|-----------------------|------------|
| Título                | Variação % |
| CORT. AMORIM          | 2,33       |
| NAVIGATOR             | 1,73       |
| BCP                   | 1,69       |
| BANCO BPI             | 1,32       |
| SONAE SGPS            | 0,75       |
| EDP                   | -1,69      |
| CTT                   | -1,74      |
| MOTA ENGIL            | -1,81      |
| NOS                   | -3,24      |
| PHAROL                | -4,84      |



| ÍNDICE     | Last      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 5.033,66  | -0,16%  | 7,58%  | 5.105,18  | 4.175,28  |
| CAC40      | 5.267,33  | -0,08%  | 8,33%  | 5.296,52  | 3.955,98  |
| ESTX 50 PR | 3.559,59  | -0,10%  | 8,18%  | 3.593,13  | 2.678,27  |
| XTRA DAX   | 12.438,01 | -0,05%  | 8,34%  | 12.486,29 | 9.214,10  |
| S&P 500    | 2.383,45  | -0,24%  | 6,45%  | 2.400,98  | 1.991,68  |
| IBEX 35    | 10.715,80 | 0,30%   | 14,58% | 10.828,80 | 7.579,80  |
| NIKKEI 225 | 19.196,74 | -0,29%  | 0,43%  | 19.668,01 | 14.864,01 |

