

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

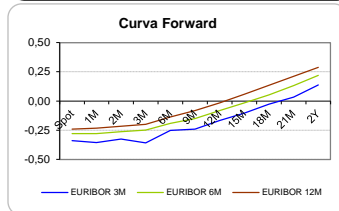
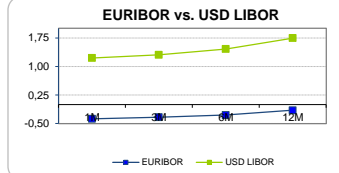
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

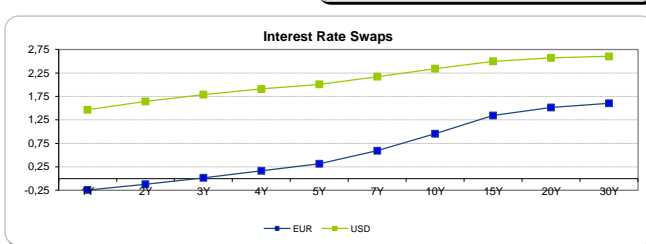
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3730 | 0 | 0 | 1M | 1,2244 | 0 | 9 | 0,2530 | -0,7816 |
| 3M | -0,3310 | 0 | 0 | 3M | 1,3039 | 0 | 6 | 0,2947 | -0,7264 |
| 6M | -0,2730 | 0 | 0 | 6M | 1,4604 | 0 | 4 | 0,4423 | -0,6502 |
| 12M | -0,1510 | 0 | 0 | 12M | 1,7459 | -1 | 1 | 0,6524 | -0,4890 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,2410 | 0 | 1 | -0,0155 | 0,6040 | 1,1860 |
| 2Y | -0,1200 | 0 | 7 | 0,1385 | 0,7580 | 1,3095 |
| 3Y | 0,0180 | 0 | 12 | 0,2931 | 0,8931 | 1,4290 |
| 4Y | 0,1660 | -1 | 16 | 0,4473 | 1,0310 | 1,5365 |
| 5Y | 0,3170 | -1 | 19 | 0,5929 | 1,1560 | 1,6340 |
| 7Y | 0,5940 | -2 | 21 | 0,8606 | 1,3755 | 1,7913 |
| 10Y | 0,9560 | -3 | 21 | 1,1905 | 1,6052 | 1,9135 |
| 15Y | 1,3460 | -3 | 19 | 1,5032 | 1,7816 | 1,9800 |
| 20Y | 1,5160 | -3 | 18 | 1,6326 | 1,8319 | 1,9655 |
| 30Y | 1,6050 | -3 | 17 | 1,6846 | 1,8168 | 1,9005 |

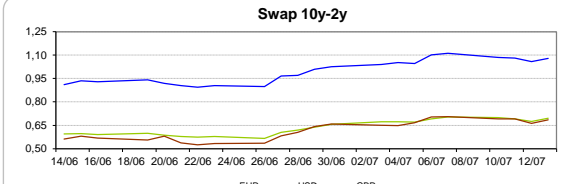
| Taxa de Referência Banco Central | |
|----------------------------------|-------|
| Zona Euro | 0,00 |
| EUA | 1,25 |
| Reino Unido | 0,25 |
| Japão | 0,10 |
| Canadá | 0,75 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 10,25 |
| Austrália | 1,50 |
| Índia | 4,00 |



| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 1,4660 | 0 | 7 | 1,7733 | 2,2272 | 2,4960 |
| 2Y | 1,6440 | 0 | 9 | 1,8450 | 2,3095 | 2,5490 |
| 3Y | 1,7890 | 0 | 11 | 2,0066 | 2,3784 | 2,5340 |
| 4Y | 1,9080 | 1 | 13 | 2,1001 | 2,4130 | 2,6300 |
| 5Y | 2,0090 | 1 | 14 | 2,1803 | 2,4650 | 2,6903 |
| 7Y | 2,1720 | 1 | 16 | 2,2890 | 2,5480 | 2,7100 |
| 10Y | 2,3420 | 1 | 16 | 2,4290 | 2,6280 | 2,7440 |
| 15Y | 2,5000 | 0 | 16 | 2,5500 | 2,6525 | 2,7070 |
| 20Y | 2,5710 | 0 | 15 | 2,5990 | 2,7287 | 2,6945 |
| 30Y | 2,6040 | 0 | 15 | 2,6380 | 2,6215 | 2,7075 |

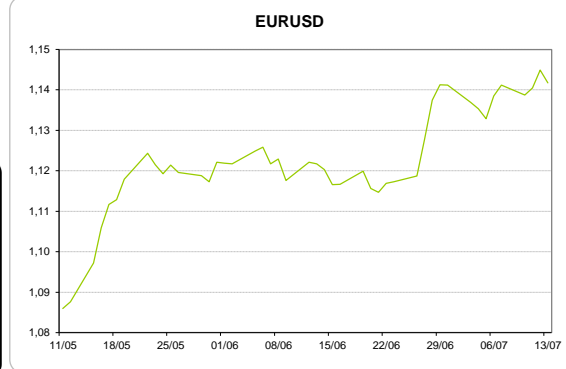
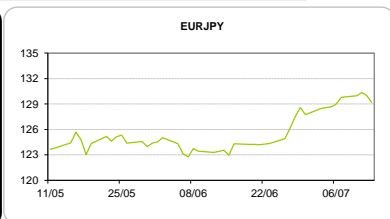
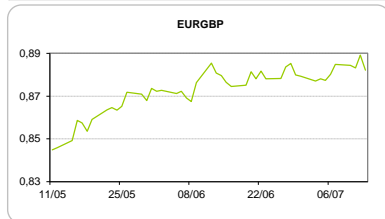


| COMMODITIES | Last | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 48,39 | 0,65 | -0,66 | OT 2Y | 0,143 | 0,06 | 4,40 |
| JETFUEL | 442,50 | 5,00 | -7,75 | OT 5Y | 1,405 | 0,06 | 9,40 |
| DIESEL | 445,75 | 4,25 | 10,00 | OT 10Y | 3,199 | 0,09 | 25,00 |
| COBRE | 5.903,50 | 30,00 | 133,00 | BUND 10Y | -0,082 | 2,38 | 28,20 |
| ZINCO | 2.832,00 | 11,50 | 346,00 | SCHATZ 2Y | 0,034 | 0,69 | 11,20 |
| OURO | 1.218,46 | -2,02 | -48,14 | T-NOTE 10Y | 3,046 | 2,23 | 10,90 |
| TRIGO | 513,75 | -23,25 | 54,50 | T-NOTE 2Y | 1,862 | 1,90 | 1,10 |
| LICENÇA C02 | 5,37 | -0,11 | 0,36 | GILT 10Y | 1,311 | 4,32 | 26,30 |



CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1417 | -0,28% | 1,78% | 1,1472 | 1,1532 | 1,1651 |
| EUR/GBP | 0,88215 | 0,80% | -0,16% | 0,8839 | 0,8859 | 0,8902 |
| EUR/JPY | 129,17 | 0,66% | -4,44% | 129,17 | 129,17 | 129,17 |
| EUR/CHF | 1,1024 | -0,07% | -1,47% | 1,1014 | 1,1001 | 1,0979 |
| EUR/BRL | 3,6595 | 0,04% | 1,53% | 3,7407 | 3,8140 | 3,9598 |
| EUR/PLN | 4,2241 | 0,13% | -0,74% | 4,2451 | 4,2675 | 4,3126 |



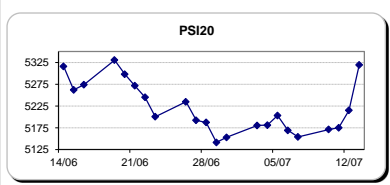
FIXINGS CONTRA USD e EUR

| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| EUR | - | 1,1417 | 0,8822 | 129,17 | 1,1024 | 9,5262 | 7,4365 | 1,4502 | 1,47313 | 3,6595 | 9,4158 |
| USD | 0,8767 | - | 0,7733 | 113,41 | 0,9674 | 8,3586 | 6,5193 | 1,2749 | 1,2951 | 3,2111 | 8,2590 |

ACCIONISTA

| TITULO | Cotação | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 4,021 | 0,73 | 4,06 |
| BANCO BPI | 1,069 | 1,23 | -5,48 |
| BCP | 0,2588 | 6,28 | 40,30 |
| MONTEPIO | 0,995 | 0,20 | 136,34 |
| CORT. AMORIM | 12,435 | -0,80 | 46,29 |
| CTT | 5,533 | 2,03 | -14,15 |
| EDP | 2,932 | 1,07 | 1,31 |
| EDP R | 6,868 | -0,38 | 13,78 |
| GALP | 13,440 | 0,19 | -5,29 |
| J MARTINS | 17,650 | 1,52 | 19,74 |
| MOTA ENGIL | 2,422 | 2,89 | 50,43 |
| NOS | 5,469 | 3,54 | -3,00 |
| PHAROL | 0,344 | 3,61 | 66,18 |
| NAVIGATOR | 3,741 | 0,29 | 18,06 |
| REN | 2,725 | 0,44 | 1,00 |
| SEMAPA | 16,985 | 0,71 | 26,75 |
| SONAE CAP. | 0,875 | 0,92 | 16,98 |
| SONAE SGPS | 0,996 | 2,68 | 13,96 |

| Maiores ganhos/perdas | |
|-----------------------|------------|
| Título | Variação % |
| BCP | 6,28 |
| PHAROL | 3,61 |
| NOS | 3,54 |
| MOTA ENGIL | 2,89 |
| SONAE SGPS | 2,68 |
| EDP R | -0,38 |
| CORT. AMORI | -0,80 |



| ÍNDICE | Last | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20 | 5.319,28 | 2,00% | 13,68% | 5.359,19 | 4.356,54 |
| CAC40 | 5.235,40 | 0,25% | 7,67% | 5.442,10 | 4.293,34 |
| ESTX 50 PR | 3.527,83 | 0,36% | 7,21% | 3.666,80 | 2.892,52 |
| XTRA DAX | 12.641,33 | 0,12% | 10,11% | 12.951,54 | 9.919,41 |
| S&P 500 | 2.447,01 | 0,15% | 9,30% | 2.453,82 | 2.083,79 |
| IBEX 35 | 10.658,30 | 0,93% | 13,97% | 11.184,40 | 8.229,40 |
| NIKKEI 225 | 20.099,81 | 0,01% | 5,16% | 20.318,11 | 15.921,04 |

