

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

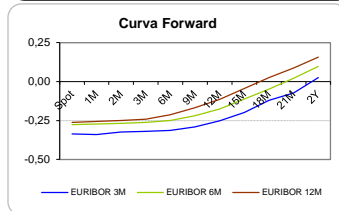
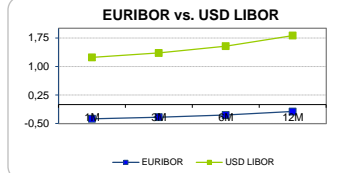
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

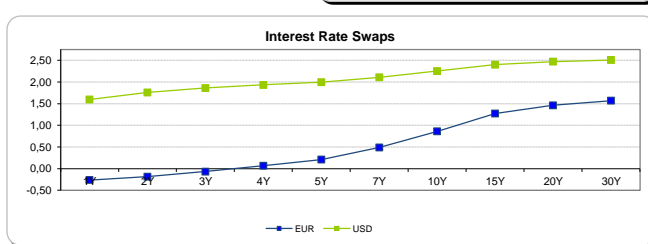
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3730 | 0 | 0 | 1M | 1,2367 | 0 | 0 | 0,3004 | -0,7828 |
| 3M | -0,3290 | 0 | 0 | 3M | 1,3539 | 0 | 3 | 0,3788 | -0,7264 |
| 6M | -0,2740 | 0 | 0 | 6M | 1,5332 | 0 | 6 | 0,5303 | -0,6486 |
| 12M | -0,1830 | 0 | -1 | 12M | 1,8096 | 0 | 8 | 0,7521 | -0,5118 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,2612 | 0 | 0 | -0,1154 | 0,4496 | 1,0217 |
| 2Y | -0,1850 | -1 | -1 | 0,0198 | 0,6040 | 1,1488 |
| 3Y | -0,0680 | -1 | 0 | 0,1644 | 0,7419 | 1,2756 |
| 4Y | 0,0680 | -2 | 1 | 0,3106 | 0,8741 | 1,3901 |
| 5Y | 0,2100 | -2 | 1 | 0,4507 | 1,0027 | 1,4860 |
| 7Y | 0,4880 | -2 | 1 | 0,7168 | 1,2260 | 1,6460 |
| 10Y | 0,8620 | -2 | 1 | 1,0536 | 1,4689 | 1,7930 |
| 15Y | 1,2730 | -1 | 1 | 1,3825 | 1,6659 | 1,8800 |
| 20Y | 1,4610 | -1 | 1 | 1,5296 | 1,7332 | 1,8780 |
| 30Y | 1,5710 | 0 | 2 | 1,6021 | 1,7395 | 1,8340 |

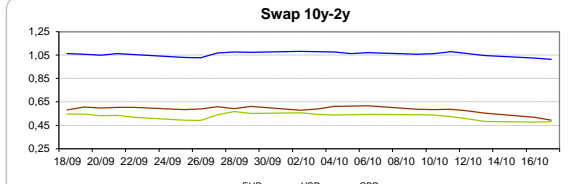
| Taxa de Referência Banco Central | |
|----------------------------------|-------|
| Zona Euro | 0,00 |
| EUA | 1,25 |
| Reino Unido | 0,25 |
| Japão | 0,10 |
| Canadá | 1,00 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 8,25 |
| Austrália | 1,50 |
| Índia | 4,00 |



| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 1,5980 | -1 | 13 | 1,9804 | 2,2070 | 2,3760 |
| 2Y | 1,7600 | -1 | 17 | 2,0405 | 2,2567 | 2,4449 |
| 3Y | 1,8610 | -2 | 18 | 2,1107 | 2,2780 | 2,4485 |
| 4Y | 1,9330 | -2 | 17 | 2,1564 | 2,3220 | 2,5227 |
| 5Y | 1,9940 | -3 | 16 | 2,1805 | 2,3924 | 2,5543 |
| 7Y | 2,1100 | -3 | 14 | 2,2914 | 2,4553 | 2,5942 |
| 10Y | 2,2530 | -4 | 12 | 2,4010 | 2,5060 | 2,6045 |
| 15Y | 2,3990 | -4 | 10 | 2,5006 | 2,5988 | 2,6705 |
| 20Y | 2,4700 | -4 | 9 | 2,5466 | 2,5785 | 2,6676 |
| 30Y | 2,5060 | -4 | 7 | 2,5190 | 2,5590 | 2,6302 |

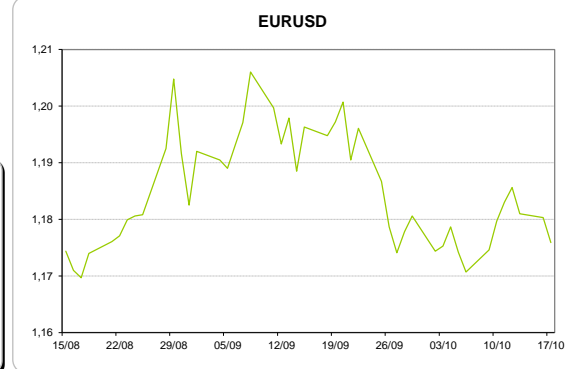
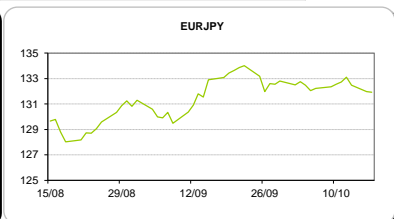
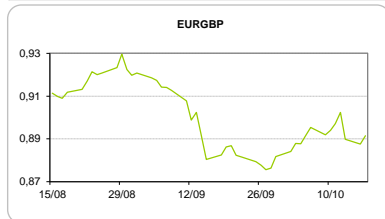


| COMMODITIES | Last | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 57,35 | -0,47 | 1,93 | OT 2Y | 0,003 | 0,00 | -2,80 |
| JETFUEL | 522,25 | 5,00 | 19,50 | OT 5Y | 0,934 | -0,01 | -26,00 |
| DIESEL | 545,25 | 8,50 | 2,00 | OT 10Y | 2,321 | -0,01 | -48,20 |
| COBRE | 7.130,00 | 252,50 | 627,50 | BUND 10Y | -0,195 | -1,18 | -10,60 |
| ZINCO | 3.202,00 | -54,00 | 173,50 | SCHATZ 2Y | -0,101 | 0,91 | -3,90 |
| OURO | 1.285,02 | -10,05 | -35,14 | T-NOTE 10Y | 3,037 | 0,32 | 9,20 |
| TRIGO | 434,25 | -2,25 | -14,75 | T-NOTE 2Y | 2,049 | 0,00 | 15,60 |
| LICENÇA C02 | 7,45 | 0,09 | 0,50 | GILT 10Y | 1,334 | -6,43 | -6,80 |



CAMBIAL

| CAMBIAL | Fixing | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1759 | -0,37% | -1,58% | 1,1822 | 1,1886 | 1,2028 |
| EUR/GBP | 0,89148 | -0,44% | -1,00% | 0,8936 | 0,8959 | 0,9014 |
| EUR/JPY | 131,94 | 0,04% | 0,87% | 131,94 | 131,94 | 131,94 |
| EUR/CHF | 1,1520 | -0,13% | -0,22% | 1,1508 | 1,1495 | 1,1474 |
| EUR/BRL | 3,7322 | 0,18% | 0,52% | 3,7968 | 3,8590 | 3,9950 |
| EUR/PLN | 4,2351 | 0,00% | 1,34% | 4,2563 | 4,2780 | 4,3239 |

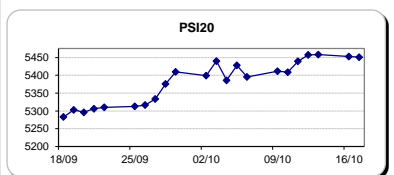


| FIXINGS CONTRA USD e EUR | | | | | | | | | | |
|--------------------------|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|
| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL |
| EUR | - | 1,1759 | 0,8915 | 131,94 | 1,1520 | 9,5947 | 7,4441 | 1,4765 | 1,50018 | 3,7322 |
| USD | 0,8510 | - | 0,7593 | 112,32 | 0,9801 | 8,1599 | 6,3350 | 1,2573 | 1,2770 | 3,1794 |
| | | | | | | | | | | 9,3525 |
| | | | | | | | | | | 7,9538 |

ACCIONISTA

| TÍTULO | Cotação | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 5,380 | -1,34 | 39,23 |
| BANCO BPI | 1,044 | 0,19 | -7,69 |
| BCP | 0,2560 | -0,47 | 38,78 |
| - | - | - | - |
| CORT. AMORIM | 11,900 | -0,67 | 40,00 |
| CTT | 5,005 | -0,73 | -22,34 |
| EDP | 2,999 | 0,03 | 3,63 |
| EDP R | 7,065 | 0,44 | 17,05 |
| GALP | 15,505 | 0,10 | 9,27 |
| J MARTINS | 15,790 | 0,45 | 7,12 |
| MOTA ENGIL | 3,299 | 1,04 | 104,91 |
| NOS | 5,297 | -0,26 | -6,05 |
| PHAROL | 0,500 | 3,52 | 141,55 |
| NAVIGATOR | 4,340 | 0,05 | 36,97 |
| REN | 2,646 | -1,27 | -1,93 |
| SEMAPA | 17,035 | 1,91 | 27,13 |
| SONAE CAP. | 0,856 | 0,12 | 14,44 |
| SONAE SGPS | 1,016 | -0,39 | 16,25 |
| - | - | - | - |
| - | - | - | - |
| - | - | - | - |

| Maiores ganhos/perdas | |
|-----------------------|-----------|
| Título | Varição % |
| PHAROL | 3,52 |
| SEMAPA | 1,91 |
| MOTA ENGIL | 1,04 |
| J MARTINS | 0,45 |
| EDP R | 0,44 |
| BCP | -0,47 |
| CORT. AMORI | -0,67 |
| CTT | -0,73 |
| REN | -1,27 |
| ALTRI | -1,34 |



| ÍNDICE | Last | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20 | 5.450,85 | -0,03% | 16,49% | 5.466,79 | 4.356,54 |
| CAC40 | 5.361,37 | -0,03% | 10,26% | 5.442,10 | 4.344,88 |
| ESTX 50 PR | 3.607,77 | 0,04% | 9,64% | 3.666,80 | 2.937,98 |
| XTRA DAX | 12.995,06 | -0,07% | 13,19% | 13.036,74 | 10.174,92 |
| S&P 500 | 2.555,84 | -0,05% | 14,18% | 2.559,47 | 2.083,79 |
| IBEX 35 | 10.216,80 | 0,35% | 9,25% | 11.184,40 | 8.512,40 |
| NIKKEI 225 | 21.336,12 | 0,38% | 11,62% | 21.393,96 | 16.111,81 |

