

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

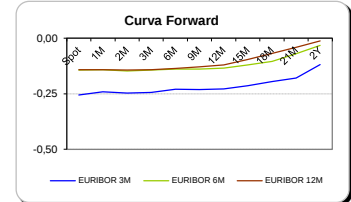
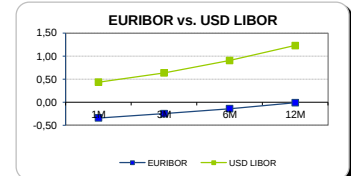
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

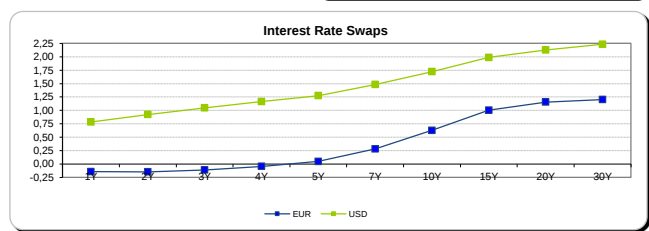
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,3430 | 0        | -1       | 1M        | 0,4358     | 0        | 0        | 0,5073    | -0,7790   |
| 3M                      | -0,2500 | 0        | -1       | 3M        | 0,6366     | 0        | 1        | 0,5906    | -0,7294   |
| 6M                      | -0,1410 | 0        | -1       | 6M        | 0,9042     | 0        | -1       | 0,7444    | -0,6460   |
| 12M                     | -0,0120 | 0        | -1       | 12M       | 1,2295     | 0        | -1       | 1,0215    | -0,5212   |

| INTEREST RATE SWAPS |         |          |          |         |        |        |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y     | 5Y     |
| 1Y                  | -0,1409 | 0        | 0        | -0,1220 | 0,1995 | 0,7502 |
| 2Y                  | -0,1460 | 1        | 1        | -0,0661 | 0,3296 | 0,9028 |
| 3Y                  | -0,1110 | 1        | 1        | 0,0218  | 0,4695 | 1,0383 |
| 4Y                  | -0,0420 | 1        | 2        | 0,1304  | 0,6164 | 1,1556 |
| 5Y                  | 0,0480  | 1        | 3        | 0,2532  | 0,7517 | 1,2555 |
| 7Y                  | 0,2810  | 2        | 6        | 0,5147  | 0,9851 | 1,4168 |
| 10Y                 | 0,6280  | 2        | 9        | 0,8394  | 1,2107 | 1,5328 |
| 15Y                 | 1,0050  | 2        | 13       | 1,1382  | 1,3775 | 1,5791 |
| 20Y                 | 1,1550  | 2        | 15       | 1,2515  | 1,4171 | 1,5468 |
| 30Y                 | 1,2040  | 2        | 17       | 1,2663  | 1,3691 | 1,4433 |

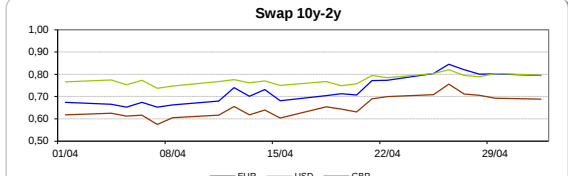
| Taxa de Referência<br>Banco Central |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 0,50  |
| Reino Unido                         | 0,50  |
| Japão                               | 0,10  |
| Canadá                              | 0,50  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 14,25 |
| Austrália                           | 2,00  |
| Índia                               | 4,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 0,7840 | -2       | -1       | 1,0753   | 1,4972 | 1,9505 |
| 2Y                  | 0,9240 | -2       | -2       | 1,1620   | 1,6035 | 2,0080 |
| 3Y                  | 1,0470 | -2       | -2       | 1,2954   | 1,7100 | 2,0675 |
| 4Y                  | 1,1650 | -2       | -2       | 1,3840   | 1,8227 | 2,1330 |
| 5Y                  | 1,2760 | -2       | -2       | 1,4890   | 1,9027 | 2,2095 |
| 7Y                  | 1,4840 | -2       | -2       | 1,6918   | 2,0363 | 2,2790 |
| 10Y                 | 1,7240 | -1       | 0        | 1,8750   | 2,1828 | 2,3650 |
| 15Y                 | 1,9870 | -1       | 3        | 2,1109   | 2,2950 | 2,4330 |
| 20Y                 | 2,1260 | -1       | 5        | 2,1950   | 2,3761 | 2,4515 |
| 30Y                 | 2,2330 | -1       | 7        | 2,2969   | 2,3760 | 2,4500 |

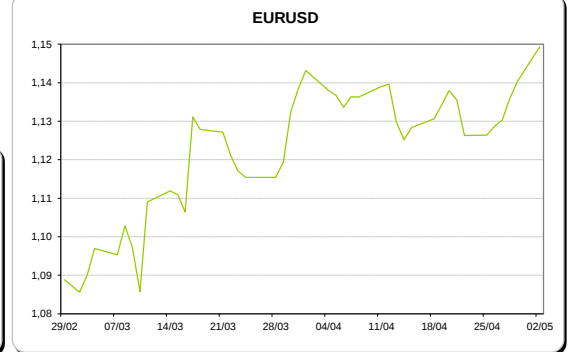
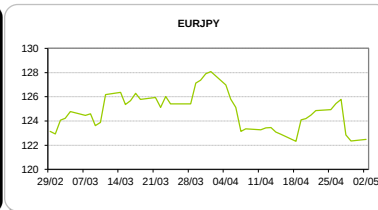
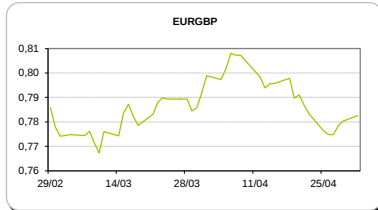


| COMMODITIES | Last     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 46,06    | -1,31   | 6,97    | OT 2Y      | 0,618  | -0,07    | 3,30     |
| JETFUEL     | 443,25   | -3,50   | 61,00   | OT 5Y      | 1,847  | -0,07    | 0,70     |
| DIESEL      | 418,50   | -4,00   | 73,75   | OT 10Y     | 3,103  | -0,06    | 16,00    |
| COBRE       | 5.035,50 | 108,00  | 159,50  | BUND 10Y   | -0,154 | -1,33    | 9,10     |
| ZINCO       | 1.934,00 | 27,25   | 157,50  | SCHATZ 2Y  | 0,110  | 0,23     | 1,10     |
| OURO        | 1.294,47 | 1,48    | 71,97   | T-NOTE 10Y | 2,593  | 2,13     | 5,00     |
| TRIGO       | 482,75   | -5,75   | -0,25   | T-NOTE 2Y  | 1,285  | 1,50     | 4,50     |
| LICENÇA C02 | 6,03     | -0,15   | 0,85    | GILT 10Y   | 1,845  | 0,00     | 16,00    |



**CAMBIAL**

| CAMBIAL | Fixing  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1493  | 0,79%   | 0,99%   | 1,1526 | 1,1563 | 1,1651 |
| EUR/GBP | 0,78248 | -0,29%  | 1,90%   | 0,7845 | 0,7866 | 0,7912 |
| EUR/JPY | 122,47  | -0,11%  | 3,67%   | 122,47 | 122,47 | 122,47 |
| EUR/CHF | 1,1007  | -0,23%  | -0,76%  | 1,0994 | 1,0978 | 1,0949 |
| EUR/BRL | 4,0377  | -2,55%  | 2,22%   | 4,1688 | 4,2967 | 4,5305 |
| EUR/PLN | 4,3928  | -0,49%  | -3,43%  | 4,4126 | 4,4317 | 4,4647 |



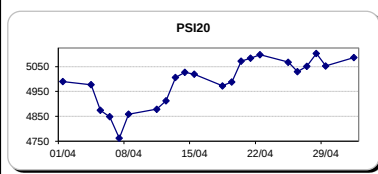
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK    | DKK    | CAD    | AUD     | BRL    | NOK    |
|-----|--------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|
| EUR | -      | 1,1493 | 0,7825 | 122,47 | 1,1007 | 9,1887 | 7,4421 | 1,4451 | 1,50763 | 4,0377 | 9,2590 |
| USD | 0,8687 | -      | 0,6817 | 106,58 | 0,9552 | 7,9814 | 6,4646 | 1,2541 | 1,3116  | 3,5041 | 8,0370 |

**ACCIONISTA**

| TITULO       | Cotação | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 3,453   | 1,44  | -27,61 |
| BANCO BPI    | 1,096   | 0,18  | 0,46   |
| BCP          | 0,039   | 1,29  | -19,80 |
| MONTEPIO     | 0,579   | -0,17 | -11,60 |
| CORT. AMORIM | 6,149   | 0,41  | 3,38   |
| CTT          | 8,086   | 0,22  | -8,67  |
| EDP          | 3,153   | 1,58  | -5,06  |
| EDP R        | 6,856   | 0,68  | -5,43  |
| GALP         | 12,050  | 0,46  | 12,41  |
| J MARTINS    | 14,430  | 0,98  | 20,30  |
| MOTA ENGIL   | 1,762   | -2,54 | -8,47  |
| NOS          | 6,345   | 1,28  | -12,43 |
| PHAROL       | 0,143   | 0,70  | -47,23 |
| NAVIGATOR    | 3,012   | -3,31 | -16,24 |
| REN          | 2,666   | 1,72  | -4,17  |
| SEMAPA       | 11,210  | 1,45  | -11,70 |
| SONAE CAP.   | 0,673   | -0,30 | 31,96  |
| SONAE SGPS   | 0,970   | 0,00  | -7,44  |
| -            | -       | -     | -      |
| -            | -       | -     | -      |
| -            | -       | -     | -      |

| Maiores ganhos/perdas |            |
|-----------------------|------------|
| Título                | Variação % |
| REN                   | 1,72       |
| EDP                   | 1,58       |
| SEMAPA                | 1,45       |
| ALTRI                 | 1,44       |
| BCP                   | 1,29       |
| MONTEPIO              | -0,17      |
| SONAE CAP.            | -0,30      |
| MOTA ENGIL            | -2,54      |
| NAVIGATOR             | -3,31      |



| ÍNDICE     | Last      | Var. 1D | YTD %   | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20     | 5.086,31  | 0,67%   | -4,27%  | 6.243,19  | 4.455,16  |
| CAC40      | 4.442,75  | 0,31%   | -4,19%  | 5.217,80  | 3.892,46  |
| ESTX 50 PR | 3.032,60  | 0,14%   | -7,19%  | 3.714,26  | 2.672,73  |
| XTRA DAX   | 10.123,27 | 0,84%   | -5,77%  | 11.920,31 | 8.699,29  |
| S&P 500    | 2.073,30  | 0,39%   | 1,44%   | 2.134,72  | 1.810,10  |
| IBEX 35    | 9.022,10  | -0,04%  | -5,47%  | 11.612,60 | 7.746,30  |
| NIKKEI 225 | 16.147,38 | -3,11%  | -15,16% | 20.952,71 | 14.865,77 |

