

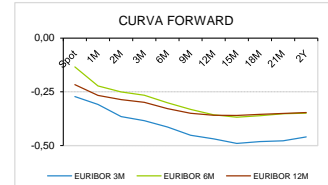
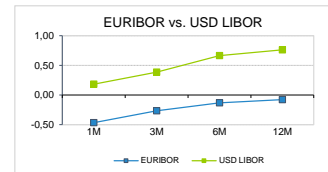
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

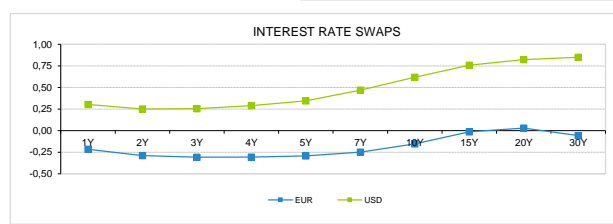
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,4670 | 0 | -5 | 1M | 0,1821 | 0 | -61 | 0,1423 | -0,7332 |
| 3M | -0,2660 | 0 | -2 | 3M | 0,3856 | -1 | -79 | 0,3151 | -0,6052 |
| 6M | -0,1310 | 1 | 7 | 6M | 0,6654 | -1 | -49 | 0,5271 | -0,5676 |
| 12M | -0,0780 | 0 | 3 | 12M | 0,7618 | -1 | -26 | 0,6903 | -0,4506 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|---------|---------|
| EUR | LAST | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,2165 | 1 | 4 | -0,3629 | -0,3088 | -0,1859 |
| 2Y | -0,2881 | 1 | 1 | -0,3554 | -0,2784 | -0,1400 |
| 3Y | -0,3074 | 1 | -1 | -0,3382 | -0,2440 | -0,0991 |
| 4Y | -0,3057 | 2 | -3 | -0,3144 | -0,2068 | -0,0578 |
| 5Y | -0,2930 | 2 | -5 | -0,2888 | -0,1696 | -0,0140 |
| 7Y | -0,2481 | 1 | -7 | -0,2218 | -0,0910 | 0,0510 |
| 10Y | -0,1531 | 1 | -8 | -0,1145 | 0,0082 | 0,1216 |
| 15Y | -0,0131 | 1 | -10 | 0,0110 | 0,0796 | 0,1336 |
| 20Y | 0,0298 | 1 | -11 | 0,0339 | 0,0571 | 0,0669 |
| 30Y | -0,0581 | 1 | -11 | -0,0707 | -0,0757 | -0,0875 |

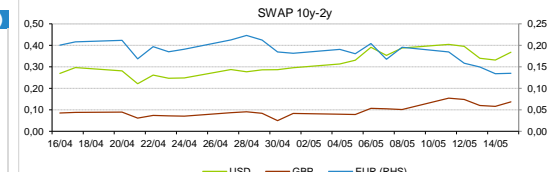
| TAXA DE REFERÊNCIA BANCO CENTRAL | |
|-------------------------------------|-------|
| Zona Euro | 0,00 |
| EUA | 0,25 |
| Reino Unido | 0,10 |
| Japão | 0,10 |
| Canadá | 0,25 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 3,00 |
| Austrália | 0,25 |
| Índia | 3,00 |



| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | LAST | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 0,3025 | -1 | -24 | 0,2101 | 0,3961 | 0,7080 |
| 2Y | 0,2505 | 0 | -17 | 0,2344 | 0,4750 | 0,7435 |
| 3Y | 0,2540 | 0 | -15 | 0,2840 | 0,5520 | 0,8279 |
| 4Y | 0,2900 | 1 | -15 | 0,3559 | 0,6306 | 0,8674 |
| 5Y | 0,3455 | 2 | -14 | 0,4283 | 0,6830 | 0,8998 |
| 7Y | 0,4688 | 3 | -13 | 0,5549 | 0,7660 | 0,9320 |
| 10Y | 0,6187 | 3 | -11 | 0,6850 | 0,8574 | 0,9716 |
| 15Y | 0,7576 | 4 | -9 | 0,8040 | 0,9050 | 0,9914 |
| 20Y | 0,8232 | 4 | -8 | 0,8526 | 0,9280 | 0,9775 |
| 30Y | 0,8501 | 5 | -9 | 0,8560 | 0,8968 | 0,9161 |

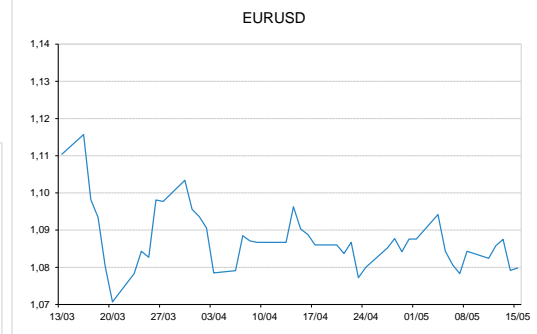
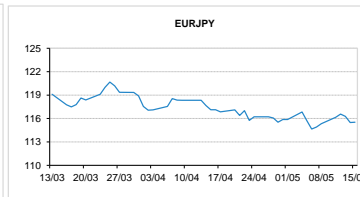
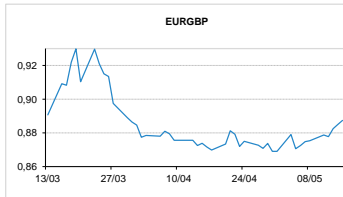


| COMMODITIES | LAST | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 31,69 | 0,56 | 0,25 | OT 2Y | -0,270 | 0,00 | -41,10 |
| JETFUEL | 236,99 | 8,24 | 37,24 | OT 5Y | 0,292 | 0,02 | -26,30 |
| DIESEL | 267,75 | 5,00 | 13,90 | OT 10Y | 0,879 | 0,02 | -10,10 |
| COBRE | 5,213,00 | -22,00 | 39,00 | BUND 10Y | -0,980 | -0,48 | -7,10 |
| ZINCO | 1,957,75 | -15,75 | 42,75 | SCHATZ 2Y | -0,103 | 0,23 | -1,60 |
| OURO | 1,747,54 | 15,60 | 33,09 | T-NOTE 10Y | 1,708 | 1,12 | -1,30 |
| TRIGO | 501,00 | -1,25 | -39,50 | T-NOTE 2Y | 0,807 | 0,19 | -2,60 |
| LICENÇA C02 | 19,10 | 0,26 | -0,15 | GILT 10Y | 0,188 | 1,77 | -6,40 |



CAMBIAL

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0798 | 0,06% | -0,96% | 1,0819 | 1,0841 | 1,0889 |
| EUR/GBP | 0,88738 | -0,27% | -1,52% | 0,8888 | 0,8904 | 0,8936 |
| EUR/JPY | 115,53 | -0,04% | 1,38% | 115,53 | 115,53 | 115,53 |
| EUR/CHF | 1,0522 | -0,15% | 0,04% | 1,0513 | 1,0505 | 1,0486 |
| EUR/BRL | 6,2945 | -0,21% | -9,19% | 6,3246 | 6,3218 | 6,3368 |
| EUR/PLN | 4,5708 | -0,10% | -0,95% | 4,5810 | 4,5888 | 4,6070 |



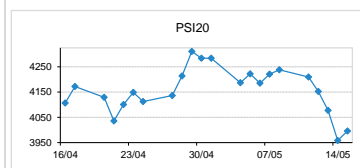
FIXINGS CONTRA USD e EUR

| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | - | 1,0798 | 0,8874 | 115,53 | 1,0522 | 10,6747 | 7,4561 | 1,5246 | 1,68768 | 6,2945 | 11,0785 |
| USD | 0,9243 | - | 0,825 | 107,305 | 0,9728 | 9,8670 | 6,8921 | 1,4078 | 1,5592 | 5,8142 | 10,2613 |

ACCIONISTA

| TITULO | COTAÇÃO | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 4,100 | 1,74 | -27,82 |
| BCP | 0,087 | 1,99 | -57,05 |
| CORT. AMORIM | 8,950 | 8,48 | -20,80 |
| CTT | 1,912 | -1,34 | -40,06 |
| EDP | 3,894 | 0,54 | 0,78 |
| EDP R | 11,220 | 0,18 | 6,86 |
| GALP | 9,936 | 3,74 | -33,32 |
| IBERSOL | 3,910 | 1,30 | -51,13 |
| J MARTINS | 13,710 | -2,00 | -6,51 |
| MOTA ENGIL | 1,030 | 1,78 | -44,92 |
| NAVIGATOR | 2,050 | 0,00 | -40,55 |
| NOS | 3,170 | 1,21 | -33,96 |
| PHAROL | 0,065 | 0,00 | -34,64 |
| RAMADA | 3,570 | 2,88 | -38,87 |
| REN | 2,510 | -0,79 | -7,72 |
| SEMAPA | 7,730 | -0,51 | -43,66 |
| SONAE CAP. | 0,428 | 5,16 | -43,16 |
| SONAE SGPS | 0,617 | 0,16 | -32,20 |

| MAIORES GANHOS/PERDAS | |
|-----------------------|------------|
| Título | Variação % |
| CORT. AMORIM | 8,48 |
| SONAE CAP. | 5,16 |
| GALP | 3,74 |
| RAMADA | 2,88 |
| BCP | 1,99 |
| SEMAPA | -0,51 |
| REN | -0,79 |
| CTT | -1,34 |
| J MARTINS | -2,00 |



| ÍNDICE | LAST | Var. 1D | YTD % | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20 | 3.995,72 | 0,94% | -23,37% | 5.454,21 | 3.500,02 |
| CAC40 | 4.277,63 | 0,11% | -28,44% | 6.111,41 | 3.632,06 |
| ESTX 50 PR | 2.770,70 | 0,38% | -26,02% | 3.867,28 | 2.302,84 |
| XTRA DAX | 10.465,17 | 1,24% | -21,01% | 13.795,24 | 8.255,65 |
| S&P 500 | 2.826,63 | -0,91% | -12,51% | 3.393,52 | 2.191,86 |
| IBEX 35 | 6.474,90 | -1,08% | -32,19% | 10.100,20 | 5.814,50 |
| NIKKEI 225 | 20.037,47 | 0,62% | -15,30% | 24.115,95 | 16.358,19 |

