

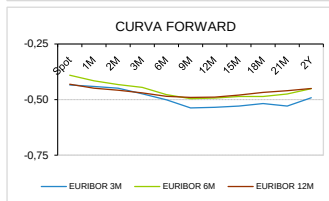
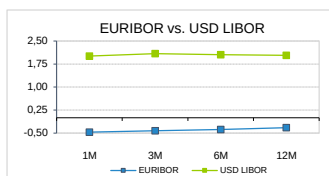
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

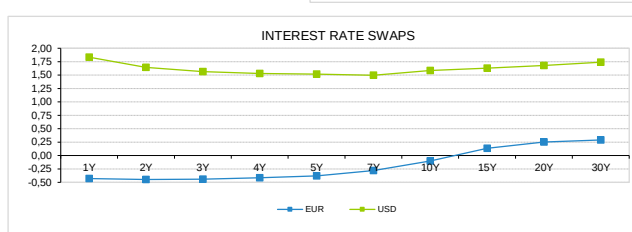
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,4680 | 0        | -4       | 1M        | 2,0109     | 0        | -8       | 0,7159    | -0,8140   |
| 3M                      | -0,4250 | 0        | 1        | 3M        | 2,0886     | 0        | -5       | 0,7596    | -0,7726   |
| 6M                      | -0,3840 | 0        | 6        | 6M        | 2,0565     | 0        | 2        | 0,8346    | -0,7200   |
| 12M                     | -0,3230 | 1        | 6        | 12M       | 2,0355     | 0        | 6        | 0,9109    | -0,6096   |

| INTEREST RATE SWAPS |         |          |          |         |         |         |
|---------------------|---------|----------|----------|---------|---------|---------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y      |
| 1Y                  | -0,4308 | 0        | 8        | -0,4910 | -0,3732 | -0,1512 |
| 2Y                  | -0,4470 | 1        | 11       | -0,4729 | -0,3231 | -0,0920 |
| 3Y                  | -0,4400 | 1        | 12       | -0,4394 | -0,2685 | -0,0150 |
| 4Y                  | -0,4150 | 2        | 14       | -0,3956 | -0,2065 | 0,0560  |
| 5Y                  | -0,3800 | 2        | 15       | -0,3491 | -0,1375 | 0,1190  |
| 7Y                  | -0,2810 | 3        | 16       | -0,2317 | -0,0065 | 0,2270  |
| 10Y                 | -0,1010 | 4        | 18       | -0,0510 | 0,1514  | 0,3430  |
| 15Y                 | 0,1350  | 4        | 20       | 0,1590  | 0,2958  | 0,4190  |
| 20Y                 | 0,2530  | 5        | 21       | 0,2547  | 0,3415  | 0,4120  |
| 30Y                 | 0,2900  | 5        | 20       | 0,2654  | 0,3062  | 0,3351  |

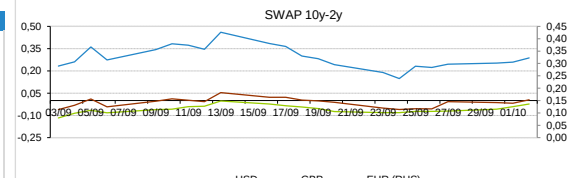
| TAXA DE REFERÊNCIA |       |
|--------------------|-------|
| BANCO CENTRAL      |       |
| Zona Euro          | 0,00  |
| EUA                | 2,00  |
| Reino Unido        | 0,75  |
| Japão              | 0,10  |
| Canadá             | 1,75  |
| Suíça              | -0,75 |
| China              | 5,75  |
| Brasil             | 5,50  |
| Austrália          | 0,75  |
| Índia              | 4,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 1,8330 | -2       | 5        | 1,3473   | 1,2940 | 1,4450 |
| 2Y                  | 1,6430 | -1       | 13       | 1,2840   | 1,3280 | 1,4785 |
| 3Y                  | 1,5630 | -1       | 16       | 1,2870   | 1,3660 | 1,5125 |
| 4Y                  | 1,5290 | -1       | 20       | 1,3070   | 1,4040 | 1,5510 |
| 5Y                  | 1,5180 | -1       | 21       | 1,3330   | 1,4390 | 1,6031 |
| 7Y                  | 1,4960 | -10      | 8        | 1,3930   | 1,5085 | 1,6300 |
| 10Y                 | 1,5860 | 0        | 21       | 1,4860   | 1,5835 | 1,6800 |
| 15Y                 | 1,6300 | -9       | 6        | 1,5770   | 1,6500 | 1,7160 |
| 20Y                 | 1,6780 | -9       | 5        | 1,6280   | 1,6780 | 1,7215 |
| 30Y                 | 1,7390 | 1        | 16       | 1,6520   | 1,6825 | 1,7070 |

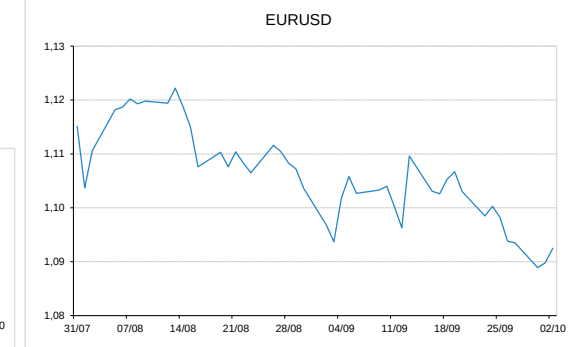
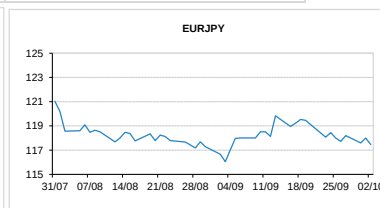


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 57,50    | -1,39   | -0,36   | OT 2Y      | -0,614 | 0,01     | 3,90     |
| JETFUEL     | 611,04   | -17,25  | 15,39   | OT 5Y      | -0,241 | 0,02     | 11,00    |
| DIESEL      | 572,79   | -16,75  | 7,59    | OT 10Y     | 0,185  | 0,01     | 5,20     |
| COBRE       | 5.688,50 | -39,00  | 34,00   | BUND 10Y   | -0,996 | 1,69     | 14,70    |
| ZINCO       | 2.339,50 | -92,00  | 129,50  | SCHATZ 2Y  | -0,144 | 0,46     | 16,60    |
| OURO        | 1.500,01 | 16,67   | -29,26  | T-NOTE 10Y | 2,473  | -4,08    | 6,20     |
| TRIGO       | 487,50   | -11,25  | 25,00   | T-NOTE 2Y  | 1,906  | -5,91    | 3,00     |
| LICENÇA C02 | 24,17    | -0,87   | -1,02   | GILT 10Y   | 0,488  | 2,25     | 5,40     |



**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0925 | 0,25%   | -0,39%  | 1,1004 | 1,1068 | 1,1189 |
| EUR/GBP | 0,8897 | -0,02%  | 2,08%   | 0,8927 | 0,8957 | 0,9016 |
| EUR/JPY | 117,47 | 0,45%   | -0,69%  | 117,47 | 117,47 | 117,47 |
| EUR/CHF | 1,0923 | -0,48%  | -0,55%  | 1,0911 | 1,0902 | 1,0885 |
| EUR/BRL | 4,5367 | 0,22%   | 1,25%   | 4,5923 | 4,6397 | 4,7582 |
| EUR/PLN | 4,3584 | 0,53%   | 0,05%   | 4,3841 | 4,4065 | 4,4554 |



**FIXINGS CONTRA USD e EUR**

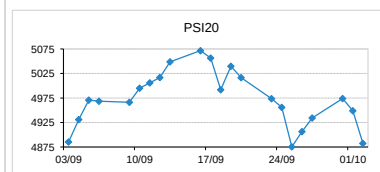
|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0925 | 0,8897 | 117,47  | 1,0923 | 10,8191 | 7,4655 | 1,4581 | 1,63505 | 4,5367 | 10,0127 |
| USD | 0,9137 | -      | 0,8128 | 107,345 | 0,9987 | 9,8880  | 6,8215 | 1,3297 | 1,4931  | 4,1583 | 9,1455  |

**ACCIONISTA**

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 5,820   | -3,16 | 0,34   |
| BCP          | 0,184   | -2,03 | -20,00 |
| CORT. AMORIM | 9,550   | -2,55 | 6,11   |
| CTT          | 2,082   | -0,19 | -29,33 |
| EDP          | 3,549   | -0,76 | 16,40  |
| EDP R        | 9,780   | -0,51 | 25,79  |
| GALP         | 13,435  | -2,15 | -2,61  |
| IBERSOL      | 8,040   | -0,25 | 1,77   |
| J MARTINS    | 14,945  | -2,26 | 44,54  |
| MOTA ENGIL   | 1,761   | -1,18 | 9,38   |
| NAVIGATOR    | 3,106   | -2,45 | -13,72 |
| NOS          | 5,085   | -0,20 | -3,97  |
| NOVABASE     | 2,790   | 0,00  | 38,12  |
| PHAROL       | 0,105   | -3,66 | -35,42 |
| RAMADA       | 6,180   | 0,00  | -17,60 |
| REN          | 11,460  | -1,21 | -12,52 |
| SEMAPA       | 0,611   | -0,81 | -28,03 |
| SONAE CAP.   | 0,847   | -2,02 | 4,57   |
| SONAE SGPS   | 6,180   | 0,00  | -17,60 |

**MAIORES GANHOS/PERDAS**

| Título       | Variação % |
|--------------|------------|
| J MARTINS    | -2,26      |
| NAVIGATOR    | -2,45      |
| CORT. AMORIM | -2,55      |
| ALTRI        | -3,16      |
| PHAROL       | -3,66      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 4.882,33  | -1,35%  | 3,19%  | 5.429,32  | 4.551,84  |
| CAC40      | 5.422,77  | -3,12%  | 14,63% | 5.704,93  | 4.555,99  |
| ESTX 50 PR | 3.413,31  | -2,98%  | 13,72% | 3.588,68  | 2.908,70  |
| XTRA DAX   | 11.925,25 | -2,76%  | 12,94% | 12.656,05 | 10.279,20 |
| S&P 500    | 2.887,96  | -1,77%  | 15,21% | 3.027,98  | 2.346,58  |
| IBEX 35    | 8.912,20  | -2,77%  | 4,36%  | 9.587,60  | 8.286,20  |
| NIKKEI 225 | 21.778,61 | -0,49%  | 8,81%  | 24.448,07 | 18.948,58 |

