

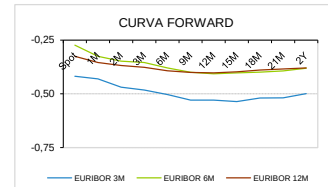
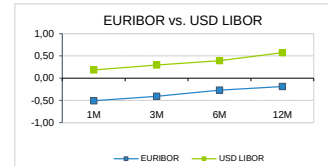
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

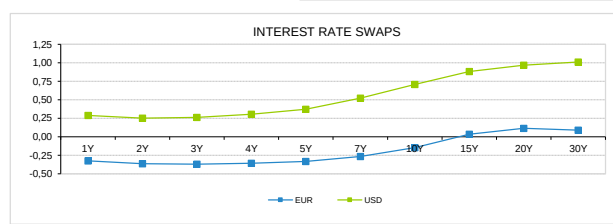
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0.5080 | 0        | -4       | 1M        | 0.1848     | -1       | 1        | 0.1015    | -0.7662   |
| 3M                      | -0.4090 | -1       | -13      | 3M        | 0.2966     | -1       | -7       | 0.1819    | -0.6594   |
| 6M                      | -0.2690 | -1       | -12      | 6M        | 0.3945     | -2       | -18      | 0.3055    | -0.5948   |
| 12M                     | -0.1880 | -1       | -10      | 12M       | 0.5738     | 0        | -11      | 0.4890    | -0.4650   |

| INTEREST RATE SWAPS |         |          |          |         |         |         |
|---------------------|---------|----------|----------|---------|---------|---------|
| EUR                 | LAST    | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y      |
| 1Y                  | -0.3249 | 0        | -10      | -0.4035 | -0.3206 | -0.1490 |
| 2Y                  | -0.3638 | 1        | -8       | -0.3922 | -0.2822 | -0.0968 |
| 3Y                  | -0.3700 | 1        | -6       | -0.3683 | -0.2377 | -0.0560 |
| 4Y                  | -0.3565 | 2        | -6       | -0.3352 | -0.1913 | -0.0090 |
| 5Y                  | -0.3335 | 1        | -5       | -0.2991 | -0.1457 | 0.0370  |
| 7Y                  | -0.2669 | 2        | -3       | -0.2156 | -0.0525 | 0.1255  |
| 10Y                 | -0.1461 | 2        | 0        | -0.0832 | 0.0738  | 0.2163  |
| 15Y                 | 0.0356  | 3        | 3        | 0.0800  | 0.1798  | 0.2606  |
| 20Y                 | 0.1150  | 3        | 6        | 0.1360  | 0.1874  | 0.2246  |
| 30Y                 | 0.0888  | 4        | 11       | 0.0932  | 0.1118  | 0.1222  |

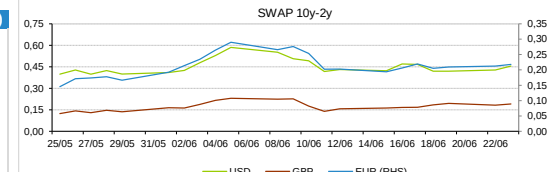
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 0,25  |
| Reino Unido                         | 0,10  |
| Japão                               | 0,10  |
| Canadá                              | 0,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 2,25  |
| Austrália                           | 0,25  |
| Índia                               | 3,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 0.2890 | -2       | -1       | 0.2135   | 0.4370 | 0.8140 |
| 2Y                  | 0.2521 | 0        | -1       | 0.2476   | 0.5250 | 0.8980 |
| 3Y                  | 0.2626 | 0        | -1       | 0.3106   | 0.6220 | 0.9635 |
| 4Y                  | 0.3056 | 1        | 0        | 0.3880   | 0.7110 | 1.0110 |
| 5Y                  | 0.3715 | 1        | 0        | 0.4730   | 0.7880 | 1.0581 |
| 7Y                  | 0.5230 | 2        | 2        | 0.6320   | 0.8920 | 1.0960 |
| 10Y                 | 0.7075 | 3        | 5        | 0.7920   | 1.0080 | 1.1552 |
| 15Y                 | 0.8824 | 4        | 7        | 0.9471   | 1.0855 | 1.1881 |
| 20Y                 | 0.9675 | 4        | 9        | 1.0115   | 1.0930 | 1.1746 |
| 30Y                 | 1.0109 | 5        | 8        | 1.0363   | 1.0864 | 1.1182 |

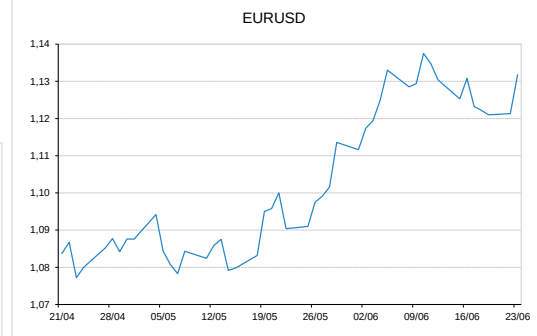
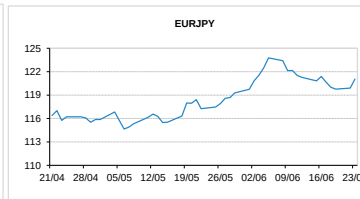
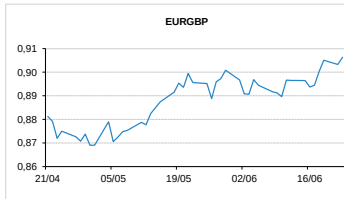


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 43,52    | 0,44    | 7,86    | OT 2Y      | -0,431 | -0,01    | -10,00   |
| JETFUEL     | 351,25   | 4,75    | 70,21   | OT 5Y      | -0,055 | 0,00     | -23,40   |
| DIESEL      | 366,00   | 5,50    | 75,25   | OT 10Y     | 0,487  | 0,00     | -24,30   |
| COBRE       | 5.895,00 | 31,00   | 592,00  | BUND 10Y   | -1,101 | 4,02     | 5,60     |
| ZINCO       | 2.082,00 | 3,60    | 97,75   | SCHATZ 2Y  | -0,034 | 2,98     | 3,50     |
| OURO        | 1.767,50 | 12,50   | 32,82   | T-NOTE 10Y | 1,769  | 0,70     | 2,40     |
| TRIGO       | 490,00   | 0,50    | -22,75  | T-NOTE 2Y  | 0,783  | 0,19     | 3,50     |
| LICENÇA C02 | 25,41    | 0,88    | 4,01    | GILT 10Y   | 0,244  | 2,37     | 4,00     |



**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1318 | 0,94%   | 3,74%   | 1,1342 | 1,1366 | 1,1418 |
| EUR/GBP | 0,9063 | -0,33%  | -1,23%  | 0,9077 | 0,9094 | 0,9125 |
| EUR/JPY | 121,05 | -0,96%  | -2,96%  | 121,05 | 121,05 | 121,05 |
| EUR/CHF | 1,0689 | -0,16%  | -1,00%  | 1,0682 | 1,0675 | 1,0662 |
| EUR/BRL | 5,8463 | 1,28%   | 1,52%   | 5,8737 | 5,8982 | 5,9651 |
| EUR/PLN | 4,4442 | -0,16%  | 1,33%   | 4,4521 | 4,4607 | 4,4783 |



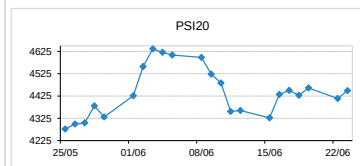
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1318 | 0,9063 | 121,05  | 1,0689 | 10,5049 | 7,4534 | 1,5295 | 1,62815 | 5,8463 | 10,7278 |
| USD | 0,8823 | -      | 0,7984 | 106,215 | 0,9427 | 9,2695  | 6,5764 | 1,3504 | 1,4367  | 5,1672 | 9,4660  |

**ACCIONISTA**

| TITULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,314   | -0,32 | -24,05 |
| BCP          | 0,115   | 2,68  | -43,34 |
| CORT. AMORIM | 10,080  | -0,59 | -10,80 |
| CTT          | 2,140   | 1,90  | -32,92 |
| EDP          | 4,200   | 0,41  | 8,70   |
| EDP R        | 11,960  | 2,22  | 13,90  |
| GALP         | 10,885  | 1,40  | -26,95 |
| IBERSOL      | 5,660   | -1,74 | -29,25 |
| J MARTINS    | 15,820  | 0,22  | 7,88   |
| MOTA ENGIL   | 1,176   | 1,38  | -37,11 |
| NAVIGATOR    | 2,214   | -0,54 | -35,80 |
| NOS          | 3,864   | 0,36  | -19,50 |
| PHAROL       | 0,110   | 0,92  | 10,44  |
| RAMADA       | 4,240   | 2,66  | -27,40 |
| REN          | 2,410   | -1,23 | -11,40 |
| SEMAPA       | 8,440   | -0,71 | -38,48 |
| SONAE CAP.   | 0,540   | 0,00  | -28,29 |
| SONAE SGPS   | 0,639   | 2,65  | -29,78 |

| MAIORES GANHOS/PERDAS |           |
|-----------------------|-----------|
| Título                | Varição % |
| BCP                   | 2,68      |
| RAMADA                | 2,66      |
| SONAE SGPS            | 2,65      |
| EDP R                 | 2,22      |
| CTT                   | 1,90      |
| NAVIGATOR             | -0,54     |
| CORT. AMORIM          | -0,59     |
| SEMAPA                | -0,71     |
| REN                   | -1,23     |
| IBERSOL               | -1,74     |



| ÍNDICE     | LAST      | Var. 1D | YTD %   | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20     | 4.449,15  | 0,79%   | -14,67% | 5.454,21  | 3.500,02  |
| CAC40      | 5.021,17  | 1,46%   | -16,01% | 6.111,41  | 3.632,06  |
| ESTX 50 PR | 3.302,53  | 1,88%   | -11,82% | 3.867,28  | 2.302,84  |
| XTRA DAX   | 12.546,42 | 2,31%   | -5,30%  | 13.795,24 | 8.255,65  |
| S&P 500    | 3.150,44  | 1,04%   | -2,49%  | 3.393,52  | 2.191,86  |
| IBEX 35    | 7.441,30  | 1,30%   | -22,07% | 10.100,20 | 5.814,50  |
| NIKKEI 225 | 22.549,05 | 0,50%   | -4,68%  | 24.115,95 | 16.358,19 |

