

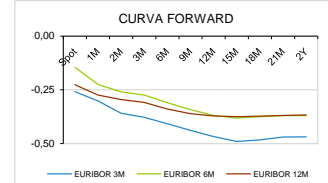
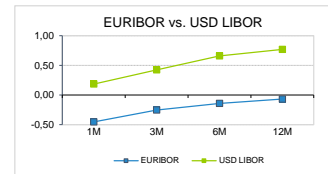
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

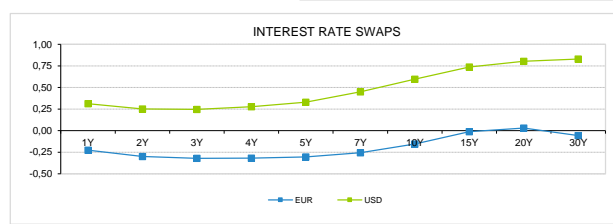
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,4540 | -1       | -7       | 1M        | 0,1839     | -1       | -63      | 0,1391    | -0,7268   |
| 3M                      | -0,2530 | -1       | -3       | 3M        | 0,4240     | -1       | -79      | 0,3433    | -0,6074   |
| 6M                      | -0,1420 | 1        | 4        | 6M        | 0,6586     | 0        | -57      | 0,5304    | -0,5596   |
| 12M                     | -0,0680 | 1        | 2        | 12M       | 0,7688     | 0        | -28      | 0,7148    | -0,4538   |

| INTEREST RATE SWAPS |         |          |          |         |         |
|---------------------|---------|----------|----------|---------|---------|
| EUR                 | LAST    | 1D (bps) | 1M (bps) | 1Y      | 3Y      |
| 1Y                  | -0,2265 | 0        | 2        | -0,3715 | -0,3210 |
| 2Y                  | -0,2996 | 0        | 2        | -0,3688 | -0,2894 |
| 3Y                  | -0,3210 | 0        | -5       | -0,3541 | -0,2516 |
| 4Y                  | -0,3192 | 0        | -7       | -0,3290 | -0,2127 |
| 5Y                  | -0,3052 | -1       | -10      | -0,2992 | -0,1713 |
| 7Y                  | -0,2561 | -1       | -13      | -0,2282 | -0,0913 |
| 10Y                 | -0,1550 | -2       | -15      | -0,1170 | 0,0092  |
| 15Y                 | -0,0120 | -2       | -17      | 0,0101  | 0,0813  |
| 20Y                 | 0,0300  | -2       | -18      | 0,0316  | 0,0548  |
| 30Y                 | -0,0580 | -2       | -20      | -0,0732 | -0,0775 |

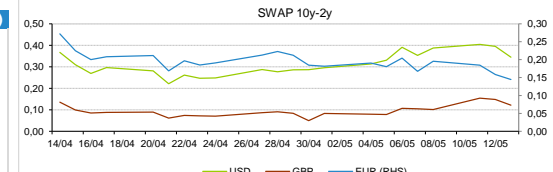
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 0,25  |
| Reino Unido                         | 0,10  |
| Japão                               | 0,10  |
| Canadá    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



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 0,3112 | -2       | -29      | 0,2059   | 0,3688 | 0,6805 |
| 2Y                  | 0,2511 | -1       | -20      | 0,2121   | 0,4470 | 0,7440 |
| 3Y                  | 0,2462 | -1       | -21      | 0,2630   | 0,5330 | 0,7900 |
| 4Y                  | 0,2774 | -2       | -22      | 0,3290   | 0,5950 | 0,8280 |
| 5Y                  | 0,3290 | -3       | -22      | 0,4046   | 0,6530 | 0,8689 |
| 7Y                  | 0,4493 | -4       | -22      | 0,5260   | 0,7360 | 0,9045 |
| 10Y                 | 0,5956 | -6       | -21      | 0,6585   | 0,8200 | 0,9345 |
| 15Y                 | 0,7366 | -6       | -18      | 0,7740   | 0,8850 | 0,9600 |
| 20Y                 | 0,8035 | -7       | -17      | 0,8270   | 0,9000 | 0,9440 |
| 30Y                 | 0,8295 | -7       | -17      | 0,8370   | 0,8745 | 0,8913 |

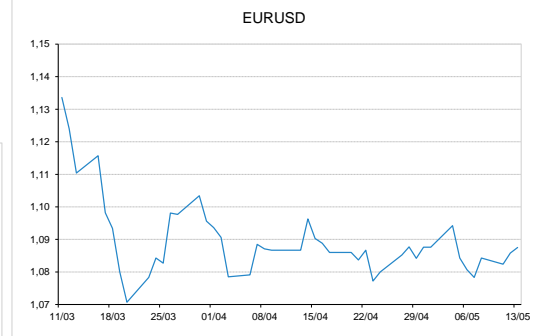
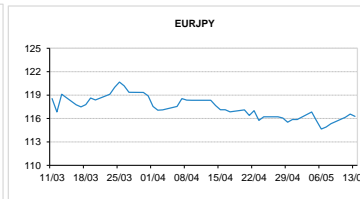
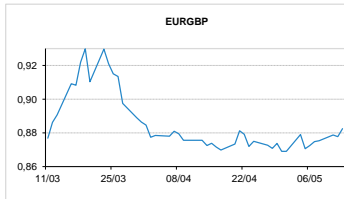


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 29,61    | -0,37   | -5,30   | OT 2Y      | -0,286 | -0,08    | -31,80   |
| JETFUEL     | 197,31   | 0,81    | -36,47  | OT 5Y      | 0,254  | -0,07    | -22,40   |
| DIESEL      | 239,50   | 1,00    | -52,25  | OT 10Y     | 0,839  | -0,08    | -6,60    |
| COBRE       | 5,229,00 | -0,50   | 237,00  | BUND 10Y   | -0,974 | -1,77    | -18,70   |
| ZINCO       | 2,004,25 | -23,00  | 110,00  | SCHATZ 2Y  | -0,108 | -0,91    | -8,30    |
| OURO        | 1,712,53 | 9,88    | -1,63   | T-NOTE 10Y | 1,710  | -2,95    | -10,80   |
| TRIGO       | 500,50   | -14,00  | -55,00  | T-NOTE 2Y  | 0,809  | -2,22    | -6,30    |
| LICENÇA C02 | 18,67    | 0,15    | #N/A    | GILT 10Y   | 0,165  | -3,79    | -11,10   |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0875  | 0,16%   | 0,07%   | 1,0896 | 1,0918 | 1,0966 |
| EUR/GBP | 0,88245 | -0,53%  | -0,77%  | 0,8839 | 0,8854 | 0,8886 |
| EUR/JPY | 116,28  | 0,24%   | 1,76%   | 116,28 | 116,28 | 116,28 |
| EUR/CHF | 1,0517  | 0,00%   | 0,33%   | 1,0509 | 1,0501 | 1,0482 |
| EUR/BRL | 6,4173  | -0,52%  | -11,63% | 6,4439 | 6,4567 | 6,4556 |
| EUR/PLN | 4,5659  | -0,21%  | -0,09%  | 4,5763 | 4,5836 | 4,6020 |



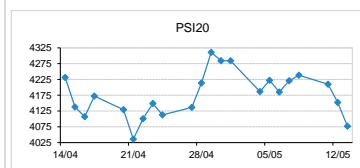
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0875 | 0,8825 | 116,28  | 1,0517 | 10,6180 | 7,4559 | 1,5262 | 1,67623 | 6,4173 | 10,9919 |
| USD | 0,9226 | -      | 0,8179 | 107,105 | 0,9704 | 9,7880  | 6,8788 | 1,4064 | 1,5445  | 5,9210 | 10,1315 |

**ACCIONISTA**

| TITULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,268   | -0,28 | -24,86 |
| BCP          | 0,089   | -4,00 | -56,21 |
| CORT. AMORIM | 8,600   | -3,91 | -23,89 |
| CTT          | 1,938   | -3,10 | -39,25 |
| EDP          | 3,963   | 1,75  | 2,56   |
| EDP R        | 11,560  | 1,05  | 10,10  |
| GALP         | 9,718   | -2,92 | -34,78 |
| IBERSOL      | 3,840   | -6,34 | -52,00 |
| J MARTINS    | 15,705  | -0,29 | 7,09   |
| MOTA ENGIL   | 1,034   | -4,44 | -44,71 |
| NAVIGATOR    | 2,096   | -5,50 | -39,22 |
| NOS          | 3,146   | -3,02 | -34,46 |
| PHAROL       | 0,066   | -1,19 | -33,43 |
| RAMADA       | 3,700   | -3,65 | -36,64 |
| REN          | 2,510   | 2,66  | -7,72  |
| SEMAPA       | 8,020   | -5,09 | -41,55 |
| SONAE CAP.   | 0,416   | -6,52 | -44,75 |
| SONAE SGPS   | 0,623   | 0,21  | -31,54 |

| MAIORES GANHOS/PERDAS |           |
|-----------------------|-----------|
| Título                | Varição % |
| REN                   | 2,66      |
| EDP                   | 1,75      |
| EDP R                 | 1,05      |
| SONAE SGPS            | 0,21      |
| MOTA ENGIL            | -4,44     |
| SEMAPA                | -5,09     |
| NAVIGATOR             | -5,50     |
| IBERSOL               | -6,34     |
| SONAE CAP.            | -6,52     |



| ÍNDICE     | LAST      | Var. 1D | YTD %   | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20     | 4,077,15  | -1,81%  | -21,81% | 5,454,21  | 3,500,02  |
| CAC40      | 4,344,95  | -2,85%  | -27,32% | 6,111,41  | 3,632,06  |
| ESTX 50 PR | 2,810,55  | -2,55%  | -24,95% | 3,867,28  | 2,302,84  |
| XTRA DAX   | 10,542,66 | -2,56%  | -20,43% | 13,795,24 | 8,255,65  |
| S&P 500    | 2,829,57  | -1,31%  | -12,33% | 3,393,52  | 2,191,86  |
| IBEX 35    | 6,631,40  | -1,94%  | -30,56% | 10,100,20 | 5,814,50  |
| NIKKEI 225 | 20,267,05 | -0,49%  | -14,33% | 24,115,95 | 16,358,19 |

