

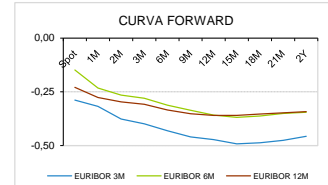
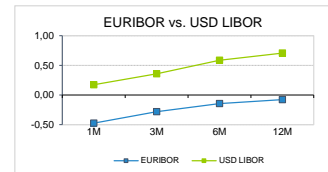
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

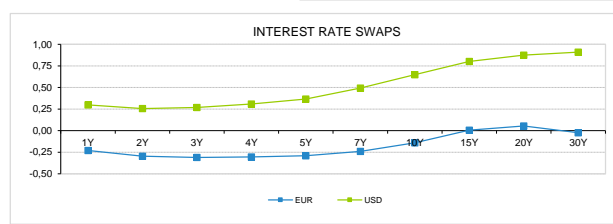
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,4750 | -1       | -5       | 1M        | 0,1730     | 0        | -49      | 0,1320    | -0,7450   |
| 3M                      | -0,2820 | 0        | -5       | 3M        | 0,3580     | -2       | -74      | 0,2561    | -0,6368   |
| 6M                      | -0,1450 | -1       | 3        | 6M        | 0,5861     | 0        | -49      | 0,4561    | -0,5874   |
| 12M                     | -0,0780 | -2       | 0        | 12M       | 0,7064     | -2       | -28      | 0,6281    | -0,4658   |

| INTEREST RATE SWAPS |         |          |          |         |         |         |
|---------------------|---------|----------|----------|---------|---------|---------|
| EUR                 | LAST    | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y      |
| 1Y                  | -0,2290 | -1       | -4       | -0,3640 | -0,2910 | -0,1573 |
| 2Y                  | -0,2955 | -1       | -7       | -0,3543 | -0,2604 | -0,1175 |
| 3Y                  | -0,3106 | -2       | -7       | -0,3327 | -0,2264 | -0,0747 |
| 4Y                  | -0,3050 | -2       | -7       | -0,3068 | -0,1887 | -0,0340 |
| 5Y                  | -0,2903 | -2       | -8       | -0,2766 | -0,1495 | 0,0070  |
| 7Y                  | -0,2402 | -2       | -8       | -0,2074 | -0,0716 | 0,0757  |
| 10Y                 | -0,1410 | -1       | -8       | -0,0971 | 0,0325  | 0,1487  |
| 15Y                 | 0,0059  | -1       | -9       | 0,0333  | 0,1068  | 0,1657  |
| 20Y                 | 0,0540  | -1       | -8       | 0,0614  | 0,0892  | 0,1043  |
| 30Y                 | -0,0240 | 0        | -8       | -0,0327 | -0,0363 | -0,0475 |

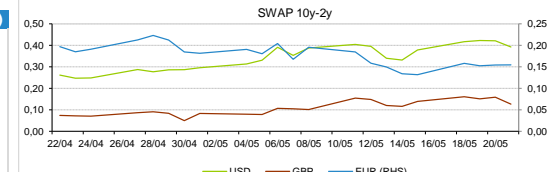
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 0,25  |
| Reino Unido                         | 0,10  |
| Japão                               | 0,10  |
| Canadá                              | 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                  | 0,2978 | 1        | -25      | 0,2250   | 0,4310 | 0,7595 |
| 2Y                  | 0,2555 | 0        | -16      | 0,2584   | 0,5030 | 0,8145 |
| 3Y                  | 0,2681 | 0        | -12      | 0,3158   | 0,5945 | 0,8623 |
| 4Y                  | 0,3084 | 0        | -10      | 0,3859   | 0,6633 | 0,9037 |
| 5Y                  | 0,3655 | -1       | -8       | 0,4595   | 0,7212 | 0,9400 |
| 7Y                  | 0,4924 | -2       | -4       | 0,5880   | 0,8020 | 0,9940 |
| 10Y                 | 0,6481 | -3       | 2        | 0,7315   | 0,9079 | 1,0145 |
| 15Y                 | 0,8010 | -3       | 8        | 0,8440   | 0,9610 | 1,0375 |
| 20Y                 | 0,8756 | -4       | 12       | 0,9005   | 0,9740 | 1,0466 |
| 30Y                 | 0,9095 | -4       | 13       | 0,9245   | 0,9667 | 0,9871 |

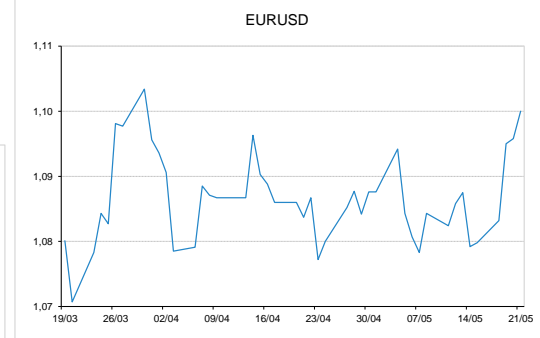
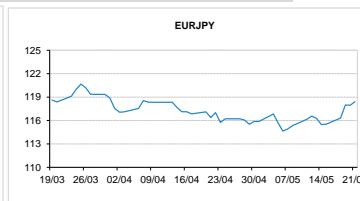
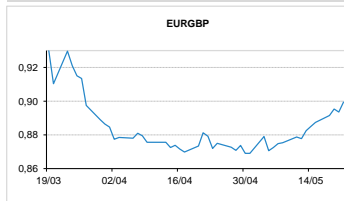


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 36,14    | 0,39    | 13,02   | OT 2Y      | -0,324 | 0,00     | -53,70   |
| JETFUEL     | 281,25   | 11,01   | 84,50   | OT 5Y      | 0,191  | -0,01    | -53,30   |
| DIESEL      | 297,00   | 10,50   | 46,75   | OT 10Y     | 0,753  | -0,01    | -40,60   |
| COBRE       | 5,445,50 | 87,50   | 259,00  | BUND 10Y   | -0,940 | -2,80    | -1,50    |
| ZINCO       | 2,041,00 | 6,00    | 95,50   | SCHATZ 2Y  | -0,057 | -1,37    | 1,90     |
| OURO        | 1,723,64 | -24,18  | 50,50   | T-NOTE 10Y | 1,725  | -0,28    | 2,50     |
| TRIGO       | 514,75   | 1,00    | -31,50  | T-NOTE 2Y  | 0,822  | 0,74     | -2,40    |
| LICENÇA C02 | 21,12    | -0,14   | 1,27    | GILT 10Y   | 0,127  | -6,80    | -12,60   |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1     | 0,38%   | 1,50%   | 1,1021 | 1,1043 | 1,1092 |
| EUR/GBP | 0,89943 | -0,65%  | -2,03%  | 0,9008 | 0,9023 | 0,9054 |
| EUR/JPY | 118,42  | -0,40%  | -1,71%  | 118,42 | 118,42 | 118,42 |
| EUR/CHF | 1,0630  | -0,33%  | -1,00%  | 1,0622 | 1,0613 | 1,0594 |
| EUR/BRL | 6,133   | 1,89%   | -5,86%  | 6,1649 | 6,1528 | 6,2038 |
| EUR/PLN | 4,5187  | 0,41%   | 0,41%   | 4,5290 | 4,5380 | 4,5578 |



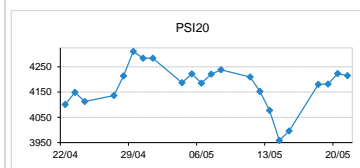
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1000 | 0,8994 | 118,42  | 1,0630 | 10,5502 | 7,4573 | 1,5278 | 1,66959 | 6,1330 | 10,8994 |
| USD | 0,9140 | -      | 0,8185 | 107,815 | 0,9709 | 9,6336  | 6,8157 | 1,3939 | 1,5222  | 5,5855 | 9,9598  |

**ACCIONISTA**

| TITULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,468   | -0,27 | -21,34 |
| BCP          | 0,092   | -1,60 | -54,64 |
| CORT. AMORIM | 9,300   | 0,87  | -17,70 |
| CTT          | 2,040   | 0,74  | -36,05 |
| EDP          | 4,194   | 1,08  | 8,54   |
| EDP R        | 11,420  | 1,60  | 8,76   |
| GALP         | 10,440  | -2,57 | -29,93 |
| IBERSOL      | 5,980   | 24,58 | -25,25 |
| J MARTINS    | 14,945  | 3,07  | 1,91   |
| MOTA ENGIL   | 1,186   | 1,02  | -36,58 |
| NAVIGATOR    | 2,222   | -1,77 | -35,57 |
| NOS          | 3,298   | 0,00  | -31,29 |
| PHAROL       | 0,068   | 0,89  | -31,53 |
| RAMADA       | 4,050   | 10,35 | -30,65 |
| REN          | 2,435   | 1,29  | -10,48 |
| SEMAPA       | 8,320   | 0,12  | -39,36 |
| SONAE CAP.   | 0,462   | 1,32  | -38,65 |
| SONAE SGPS   | 0,674   | 1,20  | -25,99 |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| IBERSOL               | 24,58      |
| RAMADA                | 10,35      |
| J MARTINS             | 3,07       |
| EDP R                 | 1,60       |
| SONAE CAP.            | 1,32       |
| ALTRI                 | -0,27      |
| BCP                   | -1,60      |
| NAVIGATOR             | -1,77      |
| GALP                  | -2,57      |



| ÍNDICE     | LAST      | Var. 1D | YTD %   | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20     | 4.214,95  | -0,20%  | -19,16% | 5.454,21  | 3.500,02  |
| CAC40      | 4.445,45  | -1,15%  | -25,64% | 6.111,41  | 3.632,06  |
| ESTX 50 PR | 2.904,98  | -1,27%  | -22,43% | 3.867,28  | 2.302,84  |
| XTRA DAX   | 11.065,93 | -1,41%  | -16,48% | 13.795,24 | 8.255,65  |
| S&P 500    | 2.953,04  | -0,63%  | -8,60%  | 3.393,52  | 2.191,86  |
| IBEX 35    | 6.686,10  | 0,04%   | -29,98% | 10.100,20 | 5.814,50  |
| NIKKEI 225 | 20.552,31 | -0,21%  | -13,12% | 24.115,95 | 16.358,19 |

