

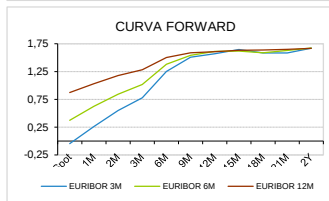
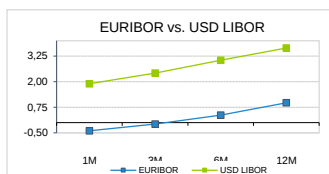
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

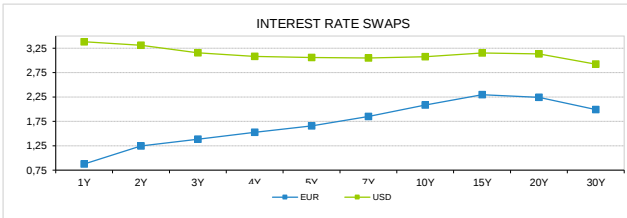
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |        |         |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | -0,3980 | 3        | 14       | 1M        | 1,8997     | 3        | 70       | 1,2510 | -0,1500 |
| 3M                      | -0,0700 | 2        | 23       | 3M        | 2,4230     | 0        | 74       | 1,6409 | -0,0900 |
| 6M                      | 0,3650  | 4        | 28       | 6M        | 3,0484     | -1       | 78       | 2,0618 | 0,1200  |
| 12M                     | 0,9690  | 0        | 29       | 12M       | 3,6449     | -1       | 73       | 2,5225 | -0,7000 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 0,8757 | 0        | -9       | 1,6220 | 1,9600 | 2,3090 |
| 2Y                  | 1,2446 | -6       | -54      | 1,6430 | 2,0849 | 2,3570 |
| 3Y                  | 1,3833 | -8       | -64      | 1,7520 | 2,1560 | 2,4215 |
| 4Y                  | 1,5270 | -8       | -59      | 1,8610 | 2,2180 | 2,4885 |
| 5Y                  | 1,6566 | -8       | -53      | 1,9450 | 2,2840 | 2,5490 |
| 7Y                  | 1,8495 | -8       | -41      | 2,0920 | 2,4100 | 2,6495 |
| 10Y                 | 2,0838 | -7       | -29      | 2,2880 | 2,5470 | 2,6735 |
| 15Y                 | 2,2967 | -6       | -13      | 2,4120 | 2,5000 | 2,4864 |
| 20Y                 | 2,2424 | -4       | -10      | 2,3010 | 2,3170 | 2,2660 |
| 30Y                 | 1,9907 | -3       | -6       | 2,0140 | 2,0025 | 1,9480 |

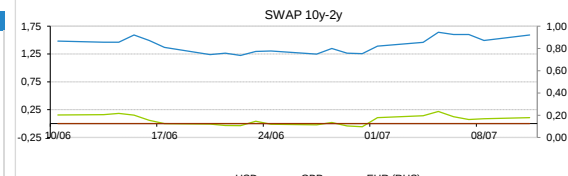
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 1,75  |
| Reino Unido                         | 1,25  |
| Japão                               | 0,10  |
| Canadá                              | 1,50  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 13,25 |
| Austrália                           | 1,35  |
| Índia                               | 4,50  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 3,3826 | -4       | -2       | 3,1862   | 2,8537 | 2,9960 |
| 2Y                  | 3,3095 | -8       | -43      | 3,0103   | 2,8820 | 3,0199 |
| 3Y                  | 3,1549 | -8       | -52      | 2,9549   | 2,9342 | 3,0313 |
| 4Y                  | 3,0824 | -10      | -51      | 2,9527   | 2,9430 | 3,0507 |
| 5Y                  | 3,0579 | -10      | -47      | 2,9627   | 2,9768 | 3,0932 |
| 7Y                  | 3,0486 | -10      | -42      | 2,9565   | 3,0322 | 3,1400 |
| 10Y                 | 3,0750 | -10      | -36      | 3,0536   | 3,1178 | 3,1870 |
| 15Y                 | 3,1529 | -9       | -27      | 3,1197   | 3,1322 | 3,1370 |
| 20Y                 | 3,1331 | -8       | -22      | 3,0510   | 3,0555 | 3,0108 |
| 30Y                 | 2,9230 | -7       | -18      | 2,8325   | 2,7890 | 2,7200 |

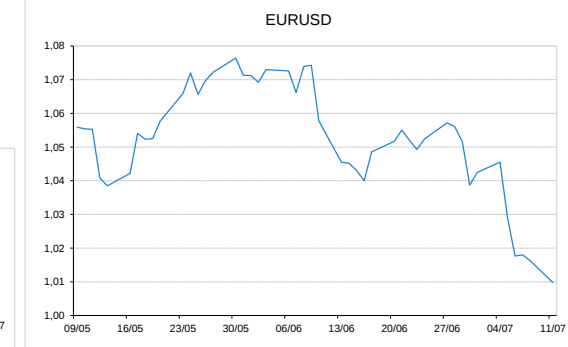
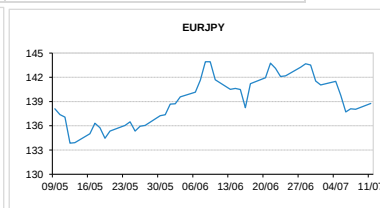
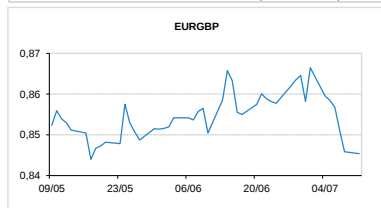


| COMMODITIES | LAST     | Var. 1D | Var. 1M   | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|-----------|------------|-------|----------|----------|
| BRENT       | 106,40   | -0,62   | -12,62    | OT 2Y      | 0,721 | -0,05    | -0,50    |
| JETFUEL     | 1.168,52 | -10,67  | -227,61   | OT 5Y      | 1,500 | -0,09    | 18,60    |
| DIESEL      | 1.147,52 | -14,67  | -188,61   | OT 10Y     | 2,339 | -0,08    | 29,90    |
| COBRE       | 7.773,50 | -17,00  | -1.924,50 | BUND 10Y   | 0,679 | -9,80    | 15,80    |
| ZINCO       | 3.161,50 | -18,50  | -663,50   | SCHATZ 2Y  | 1,091 | -8,54    | -0,20    |
| OURO        | 1.737,48 | -5,00   | -134,12   | T-NOTE 10Y | 3,777 | -8,22    | 15,60    |
| TRIGO       | 873,00   | -18,50  | -211,75   | T-NOTE 2Y  | 3,472 | -8,71    | 13,10    |
| LICENÇA C02 | 84,38    | 1,59    | 2,52      | GILT 10Y   | 2,327 | -4,27    | -8,00    |



**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0098 | -0,64%  | -3,41%  | 1,0166 | 1,0247 | 1,0378 |
| EUR/GBP | 0,8454 | 0,05%   | 1,55%   | 0,8494 | 0,8538 | 0,8619 |
| EUR/JPY | 138,77 | -0,52%  | 1,25%   | 138,77 | 138,77 | 138,76 |
| EUR/CHF | 0,9874 | 0,75%   | 5,15%   | 0,9873 | 0,9864 | 0,9840 |
| EUR/BRL | 5,3887 | -0,63%  | -1,17%  | 5,5638 | 5,7385 | 6,0655 |
| EUR/PLN | 4,8056 | -0,64%  | -3,23%  | 4,9001 | 4,9909 | 5,1517 |



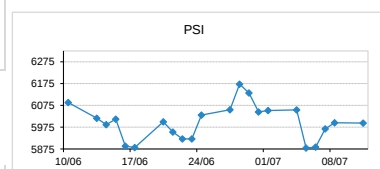
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0098 | 0,8454 | 138,77 | 0,9874 | 10,6852 | 7,4413 | 1,3083 | 1,49351 | 5,3887 | 10,2494 |
| USD | 0,9918 | -      | 0,8414 | 137,44 | 0,9798 | 10,6050 | 7,3795 | 1,2996 | 1,4845  | 5,3552 | 10,1778 |

**ACCIONISTA**

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 6,275   | 1,37  | 50,27  |
| BCP          | 0,149   | -2,16 | 6,03   |
| CORT. AMORIM | 10,180  | 0,00  | -9,75  |
| CTT          | 3,060   | -2,39 | -32,82 |
| EDP          | 4,745   | 2,28  | -1,80  |
| EDP R        | 24,580  | 1,36  | 12,24  |
| GALP         | 10,105  | -1,37 | 18,60  |
| J MARTINS    | 20,640  | -1,99 | 2,69   |
| MOTA ENGIL   | 1,214   | -1,46 | -4,86  |
| NAVIGATOR    | 3,814   | 0,53  | 13,85  |
| NOS          | 3,768   | -0,63 | 10,50  |
| REN          | 2,825   | 0,89  | 11,00  |
| SEMAPA       | 13,640  | 0,44  | 16,58  |
| SONAE SGPS   | 1,131   | -0,62 | 12,76  |
| GREENVOLT    | 8,280   | 5,61  | 33,33  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| GREENVOLT             | 5,61       |
| EDP                   | 2,28       |
| ALTRI                 | 1,37       |
| EDP R                 | 1,36       |
| REN                   | 0,89       |
| GALP                  | -1,37      |
| MOTA ENGIL            | -1,46      |
| J MARTINS             | -1,99      |
| BCP                   | -2,16      |
| CTT                   | -2,39      |



| ÍNDICE     | LAST      | Var. 1D | YTD%    | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI        | 5.994,00  | -0,02%  | 7,62%   | 6.370,78  | 4.859,53  |
| CAC40      | 5.990,92  | -0,70%  | -16,25% | 7.384,86  | 5.756,38  |
| ESTX 50 PR | 3.471,06  | -1,01%  | -19,25% | 4.415,23  | 3.357,06  |
| XTRA DAX   | 12.835,70 | -1,38%  | -19,20% | 16.290,19 | 12.390,95 |
| S&P 500    | 3.860,20  | -1,00%  | -19,00% | 4.818,62  | 3.636,87  |
| IBEX 35    | 8.064,70  | -0,44%  | -7,45%  | 9.198,10  | 7.287,70  |
| NIKKEI 225 | 26.812,30 | 1,11%   | -6,87%  | 30.795,78 | 24.681,74 |

