

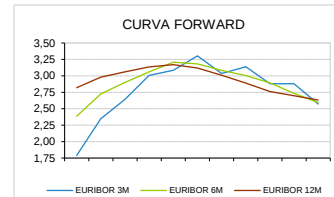
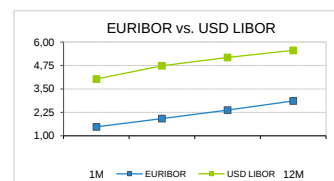
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

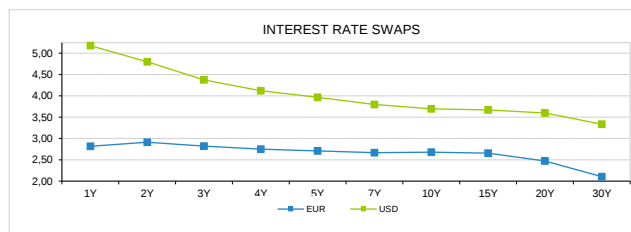
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 1,4760 | 1        | 44       | 1M        | 4,0291     | -1       | 45       | 3,1418 | 0,3700 |
| 3M                      | 1,9220 | 1        | 35       | 3M        | 4,7363     | -2       | 41       | 3,4786 | 0,6000 |
| 6M                      | 2,3740 | 1        | 27       | 6M        | 5,1826     | -4       | 31       | 3,8735 | 0,8200 |
| 12M                     | 2,8600 | -2       | 14       | 12M       | 5,5601     | -8       | 19       | 4,2757 | 1,1800 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,8174 | 3        | 19       | 3,0075 | 2,5310 | 2,5390 |
| 2Y                  | 2,9117 | 7        | 4        | 2,8276 | 2,5317 | 2,5470 |
| 3Y                  | 2,8200 | 8        | -8       | 2,7303 | 2,5350 | 2,5755 |
| 4Y                  | 2,7513 | 9        | -16      | 2,6830 | 2,5380 | 2,6050 |
| 5Y                  | 2,7100 | 10       | -22      | 2,6568 | 2,5570 | 2,6390 |
| 7Y                  | 2,6672 | 10       | -29      | 2,6390 | 2,6090 | 2,6620 |
| 10Y                 | 2,6784 | 11       | -33      | 2,6680 | 2,6310 | 2,6210 |
| 15Y                 | 2,6567 | 9        | -38      | 2,6120 | 2,4920 | 2,3700 |
| 20Y                 | 2,4730 | 8        | -38      | 2,4061 | 2,2560 | 2,1270 |
| 30Y                 | 2,1048 | 7        | -32      | 2,0400 | 1,9050 | 1,7910 |

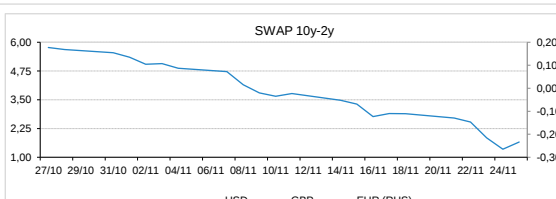
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,00  |
| EUA                                 | 4,00  |
| Reino Unido                         | 3,00  |
| Japão                               | 0,10  |
| Canadá                              | 3,75  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 13,75 |
| Austrália                           | 2,85  |
| Índia                               | 4,50  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 5,1772 | 0        | 16       | 4,3629   | 3,1044 | 3,3485 |
| 2Y                  | 4,7990 | -1       | -4       | 3,9168   | 3,2740 | 3,1259 |
| 3Y                  | 4,3744 | 0        | -21      | 3,7110   | 3,3078 | 3,2930 |
| 4Y                  | 4,1209 | 1        | -30      | 3,6150   | 3,3105 | 3,3458 |
| 5Y                  | 3,9658 | -5       | -35      | 3,5616   | 3,2990 | 3,3772 |
| 7Y                  | 3,7975 | 2        | -40      | 3,4990   | 3,2980 | 3,3695 |
| 10Y                 | 3,6965 | 3        | -43      | 3,5121   | 3,4215 | 3,4330 |
| 15Y                 | 3,6691 | 4        | -46      | 3,5089   | 3,3703 | 3,3490 |
| 20Y                 | 3,5963 | 4        | -46      | 3,4025   | 3,3377 | 3,2025 |
| 30Y                 | 3,3349 | 5        | -45      | 3,1991   | 3,0613 | 2,9751 |

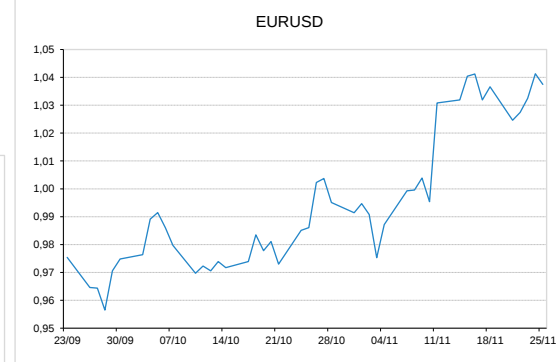
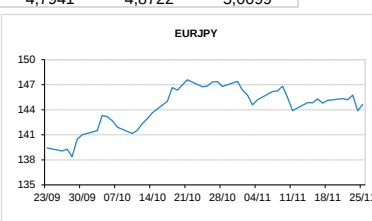


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 85,00    | -0,34   | -6,74   | OT 2Y      | 2,200 | 0,08     | 20,80    |
| JETFUEL     | 978,10   | 4,26    | -100,15 | OT 5Y      | 2,414 | 0,14     | -9,50    |
| DIESEL      | 953,66   | 5,57    | -186,59 | OT 10Y     | 2,889 | 0,16     | -24,40   |
| COBRE       | 8.023,50 | 36,00   | 485,00  | BUND 10Y   | 1,587 | 14,29    | -14,60   |
| ZINCO       | 2.914,75 | 10,50   | -67,50  | SCHATZ 2Y  | 2,530 | 7,90     | 11,10    |
| OURO        | 1.751,63 | -3,62   | 98,46   | T-NOTE 10Y | 4,393 | 0,72     | -21,20   |
| TRIGO       | 810,75   | -2,75   | -43,50  | T-NOTE 2Y  | 4,852 | -0,20    | 11,70    |
| LICENÇA C02 | 78,71    | 0,44    | 1,60    | GILT 10Y   | 3,184 | 11,02    | -59,20   |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0375  | -0,36%  | 5,21%   | 1,0449 | 1,0514 | 1,0635 |
| EUR/GBP | 0,85885 | 0,06%   | 1,46%   | 0,8626 | 0,8663 | 0,8741 |
| EUR/JPY | 144,62  | -0,50%  | 1,54%   | 144,61 | 144,60 | 144,58 |
| EUR/CHF | 0,9840  | -0,18%  | 0,75%   | 0,9802 | 0,9759 | 0,9675 |
| EUR/BRL | 5,6025  | -1,20%  | -5,36%  | 5,7423 | 5,8789 | 6,1799 |
| EUR/PLN | 4,6910  | 0,11%   | 1,66%   | 4,7941 | 4,8722 | 5,0099 |



**FIXINGS CONTRA USD e EUR**

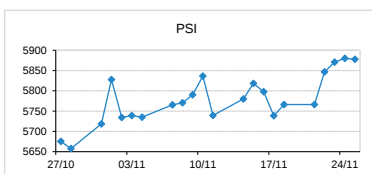
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD    | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|--------|--------|---------|
| EUR | -      | 1,0375 | 0,8589 | 144,62 | 0,9840 | 10,8320 | 7,4363 | 1,3912 | 1,5411 | 5,6025 | 10,2745 |
| USD | 0,9611 | -      | 0,8268 | 139,24 | 0,9467 | 10,4232 | 7,1471 | 1,3372 | 1,4818 | 5,3593 | 9,8768  |

**ACCIONISTA**

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 5,550   | 0,45  | 32,91  |
| BCP          | 0,155   | 1,70  | 10,29  |
| CORT. AMORIM | 9,040   | 2,15  | -19,86 |
| CTT          | 3,185   | 0,00  | -30,08 |
| EDP          | 4,477   | -0,75 | -7,35  |
| EDP R        | 22,590  | -1,44 | 3,15   |
| GALP         | 11,520  | -0,35 | 35,21  |
| J MARTINS    | 21,240  | 0,00  | 5,67   |
| MOTA ENGIL   | 1,250   | 0,48  | -0,33  |
| NAVIGATOR    | 3,848   | 1,53  | 14,87  |
| NOS          | 3,862   | -1,53 | 13,26  |
| REN          | 2,575   | 0,19  | 1,18   |
| SEMAPA       | 14,240  | 0,99  | 21,71  |
| SONAE SGPS   | 0,963   | -0,36 | -3,99  |
| GREENVOLT    | 8,090   | 0,37  | 30,27  |

**MAIORES GANHOS/PERDAS**

| Título      | Variação % |
|-------------|------------|
| CORT. AMORI | 2,15       |
| BCP         | 1,70       |
| NAVIGATOR   | 1,53       |
| SEMAPA      | 0,99       |
| MOTA ENGIL  | 0,48       |
| GALP        | -0,35      |
| SONAE SGPS  | -0,36      |
| EDP         | -0,75      |
| EDP R       | -1,44      |
| NOS         | -1,53      |



| ÍNDICE     | LAST      | Var. 1D | YTD%    | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI        | 5.877,95  | -0,04%  | 5,54%   | 6.370,78  | 5.128,86  |
| CAC40      | 6.712,48  | 0,08%   | -6,16%  | 7.384,86  | 5.628,42  |
| ESTX 50 PR | 3.962,41  | 0,01%   | -7,82%  | 4.395,78  | 3.249,57  |
| XTRA DAX   | 14.541,38 | 0,01%   | -8,46%  | 16.285,35 | 11.862,84 |
| S&P 500    | 4.028,42  | 0,02%   | -15,49% | 4.818,62  | 3.491,58  |
| IBEX 35    | 8.416,60  | 0,34%   | -3,41%  | 8.992,70  | 7.189,60  |
| NIKKEI 225 | 28.283,03 | -0,35%  | -1,77%  | 29.388,16 | 24.681,74 |

