

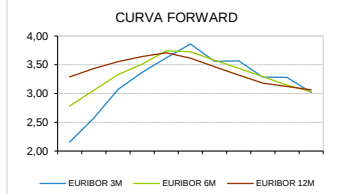
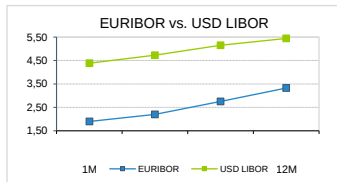
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

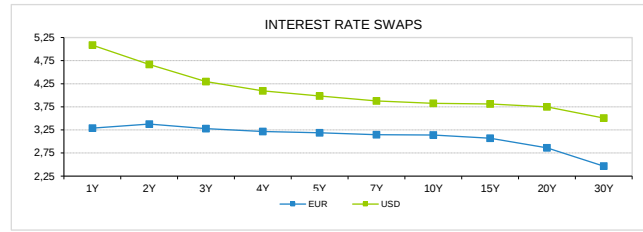
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 1,8980 | 0        | 41       | 1M        | 4,3869     | 0        | 34       | 3,4364 | 1,0000 |
| 3M                      | 2,2020 | 7        | 25       | 3M        | 4,7264     | 0        | -3       | 3,6902 | 0,9450 |
| 6M                      | 2,7520 | 5        | 32       | 6M        | 5,1531     | 0        | -7       | 4,0647 | 1,1700 |
| 12M                     | 3,3250 | 6        | 43       | 12M       | 5,4439     | 3        | -20      | 4,4537 | 1,6100 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,2882 | -1       | 45       | 3,4695 | 3,0240 | 3,0430 |
| 2Y                  | 3,3770 | -3       | 46       | 3,2705 | 3,0460 | 3,0380 |
| 3Y                  | 3,2768 | -4       | 45       | 3,1550 | 3,0460 | 2,9260 |
| 4Y                  | 3,2155 | -4       | 45       | 3,1090 | 2,9360 | 2,9435 |
| 5Y                  | 3,1880 | -4       | 46       | 3,1400 | 3,0480 | 3,0890 |
| 7Y                  | 3,1470 | -3       | 46       | 3,0350 | 3,0750 | 3,0860 |
| 10Y                 | 3,1410 | -3       | 45       | 3,1210 | 3,0610 | 3,0005 |
| 15Y                 | 3,0712 | -4       | 39       | 3,0160 | 2,8710 | 2,7200 |
| 20Y                 | 2,8630 | -4       | 37       | 2,7871 | 2,6200 | 2,4590 |
| 30Y                 | 2,4660 | -5       | 35       | 2,4010 | 2,1600 | 2,0265 |

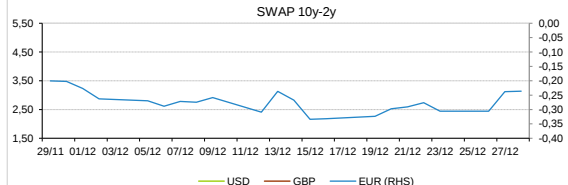
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,50  |
| EUA                                 | 4,50  |
| Reino Unido                         | 3,50  |
| Japão                               | 0,10  |
| Canadá                              | 4,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 13,75 |
| Austrália                           | 3,10  |
| Índia                               | 4,50  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 5,0856 | 0        | -6       | 4,2200   | 3,4451 | 3,5633 |
| 2Y                  | 4,6684 | 1        | -9       | 3,8400   | 3,4711 | 3,5680 |
| 3Y                  | 4,2971 | 1        | -4       | 3,6820   | 3,4780 | 3,5850 |
| 4Y                  | 4,0965 | 2        | 1        | 3,6150   | 3,4925 | 3,6027 |
| 5Y                  | 3,9850 | 2        | 5        | 3,6360   | 3,5255 | 3,6318 |
| 7Y                  | 3,8776 | 3        | 12       | 3,6260   | 3,5170 | 3,6595 |
| 10Y                 | 3,8243 | 3        | 17       | 3,6485   | 3,6570 | 3,6939 |
| 15Y                 | 3,8117 | 3        | 19       | 3,6840   | 3,6356 | 3,6280 |
| 20Y                 | 3,7494 | 3        | 20       | 3,6160   | 3,5490 | 3,4830 |
| 30Y                 | 3,5069 | 3        | 23       | 3,3810   | 3,2860 | 3,2119 |

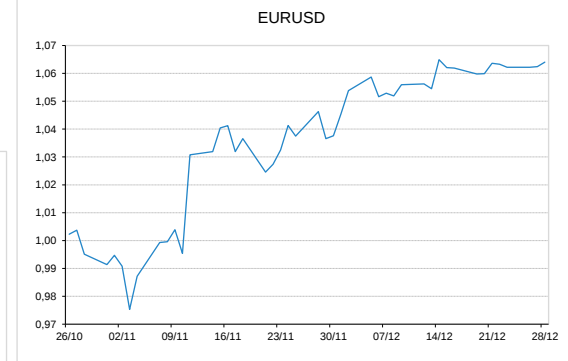
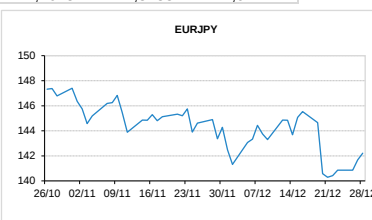


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 82,87    | -1,46   | -1,02   | OT 2Y      | 2,609 | -0,01    | 37,50    |
| JETFUEL     | 1,029,00 | 60,58   | 66,14   | OT 5Y      | 2,896 | -0,04    | 50,30    |
| DIESEL      | 994,53   | 60,82   | 55,20   | OT 10Y     | 3,510 | -0,02    | 59,00    |
| COBRE       | 8.378,50 | 39,00   | 344,50  | BUND 10Y   | 2,228 | -0,28    | 57,60    |
| ZINCO       | 2.983,00 | 19,50   | 77,25   | SCHATZ 2Y  | 3,126 | -1,26    | 47,20    |
| OURO        | 1.801,37 | -12,32  | 60,01   | T-NOTE 10Y | 4,469 | 1,09     | 11,70    |
| TRIGO       | 781,75   | 7,25    | 1,00    | T-NOTE 2Y  | 4,607 | -0,41    | -7,50    |
| LICENÇA C02 | 86,63    | -1,67   | 4,63    | GILT 10Y   | 3,994 | 7,19     | 68,70    |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,064   | 0,15%   | 1,69%   | 1,0709 | 1,0767 | 1,0855 |
| EUR/GBP | 0,88058 | 0,31%   | -1,65%  | 0,8843 | 0,8876 | 0,8933 |
| EUR/JPY | 142,21  | -0,37%  | 1,89%   | 142,20 | 142,19 | 142,17 |
| EUR/CHF | 0,9848  | 0,37%   | -0,37%  | 0,9814 | 0,9774 | 0,9692 |
| EUR/BRL | 5,5952  | 0,68%   | -0,88%  | 5,7268 | 5,8541 | 6,0966 |
| EUR/PLN | 4,6898  | -0,19%  | -0,12%  | 4,7643 | 4,8288 | 4,9472 |



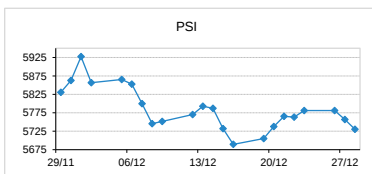
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0640 | 0,8806 | 142,21  | 0,9848 | 11,1103 | 7,4363 | 1,4437 | 1,57374 | 5,5952 | 10,4965 |
| USD | 0,9419 | -      | 0,8309 | 134,245 | 0,9285 | 10,4578 | 7,0048 | 1,3589 | 1,4803  | 5,2728 | 9,8897  |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 5,010   | -0,30 | 19,98  |
| BCP          | 0,143   | -1,65 | 1,49   |
| CORT. AMORIM | 8,730   | 0,58  | -21,80 |
| CTT          | 3,035   | -1,14 | -33,37 |
| EDP          | 4,684   | -0,17 | -3,06  |
| EDP R        | 20,660  | -0,58 | -5,66  |
| GALP         | 12,695  | -0,20 | 49,00  |
| GREENVOLT    | 7,950   | -1,00 | 28,02  |
| J MARTINS    | 20,260  | -0,39 | 0,80   |
| MOTA ENGIL   | 1,164   | -1,52 | -7,19  |
| NAVIGATOR    | 3,466   | 0,35  | 9,45   |
| NOS          | 3,778   | -0,74 | 10,79  |
| REN          | 2,535   | -0,40 | -0,39  |
| SEMAPA       | 12,380  | -0,64 | 16,45  |
| SONAE SGPS   | 0,927   | -1,17 | -7,58  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| CORT. AMORI           | 0,58       |
| REN                   | 0,40       |
| NAVIGATOR             | 0,35       |
| GREENVOLT             | -1,00      |
| CTT                   | -1,14      |
| SONAE SGPS            | -1,17      |
| MOTA ENGIL            | -1,52      |
| BCP                   | -1,65      |



| ÍNDICE     | LAST      | Var. 1D | YTD%    | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI        | 5.730,28  | -0,46%  | 2,89%   | 6.370,78  | 5.128,86  |
| CAC40      | 6.510,49  | -0,61%  | -8,98%  | 7.384,86  | 5.628,42  |
| ESTX 50 PR | 3.808,76  | -0,63%  | -11,39% | 4.395,78  | 3.249,57  |
| XTRA DAX   | 13.925,60 | -0,50%  | -12,33% | 16.285,35 | 11.862,84 |
| S&P 500    | 3.803,02  | -0,66%  | -20,19% | 4.818,62  | 3.491,58  |
| IBEX 35    | 8.260,00  | -0,12%  | -5,21%  | 8.992,70  | 7.189,60  |
| NIKKEI 225 | 26.340,50 | -0,41%  | -8,51%  | 29.388,16 | 24.681,74 |

