

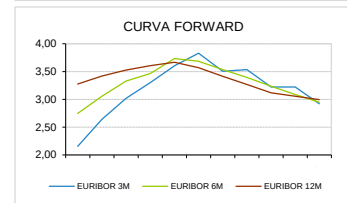
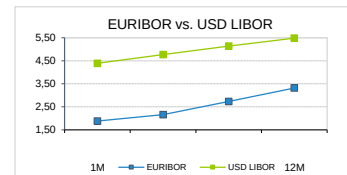
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

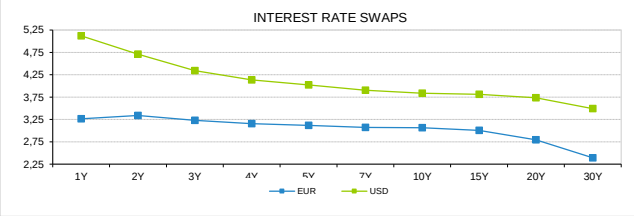
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |     |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|-----|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) |     |
| 1M                      | 1,8830 | -1       | 37       | 1M        | 4,3916     | 2        | 25       | GBP |
| 3M                      | 2,1620 | 3        | 19       | 3M        | 4,7673     | 1        | -1       | CHF |
| 6M                      | 2,7320 | 4        | 33       | 6M        | 5,1389     | 0        | -6       |     |
| 12M                     | 3,3160 | 3        | 51       | 12M       | 5,4821     | 4        | -9       |     |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,2650 | -1       | 47       | 3,4015 | 2,9305 | 2,9490 |
| 2Y                  | 3,3385 | -6       | 50       | 3,1970 | 2,9410 | 2,9430 |
| 3Y                  | 3,2292 | -8       | 49       | 3,2510 | 2,9370 | 3,1180 |
| 4Y                  | 3,1570 | -10      | 50       | 3,2240 | 3,1110 | 3,1390 |
| 5Y                  | 3,1185 | -12      | 51       | 3,0530 | 2,9530 | 3,0000 |
| 7Y                  | 3,0712 | -13      | 51       | 3,1810 | 2,9770 | 3,0010 |
| 10Y                 | 3,0630 | -14      | 48       | 3,0390 | 2,9810 | 2,9330 |
| 15Y                 | 3,0040 | -14      | 44       | 2,9450 | 2,7970 | 2,6510 |
| 20Y                 | 2,7930 | -14      | 43       | 2,7120 | 2,5440 | 2,3890 |
| 30Y                 | 2,3920 | -14      | 43       | 2,3170 | 2,3085 | 2,1685 |

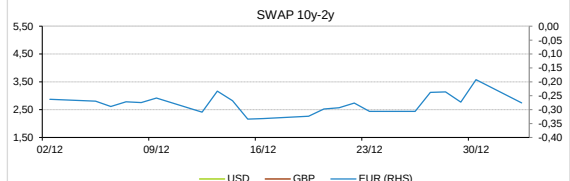
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,50  |
| EUA                                 | 4,50  |
| Reino Unido                         | 3,50  |
| Japão                               | 0,10  |
| Canadá                              | 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                  | 5,1200 | 4        | -9       | 4,2739   | 3,4614 | 3,5582 |
| 2Y                  | 4,7083 | 4        | -12      | 3,9257   | 3,4964 | 3,5612 |
| 3Y                  | 4,3424 | 5        | -6       | 3,7767   | 3,5165 | 3,5717 |
| 4Y                  | 4,1347 | 3        | -2       | 3,7190   | 3,5279 | 3,5904 |
| 5Y                  | 4,0230 | 0        | 34       | 3,6891   | 3,5402 | 3,6157 |
| 7Y                  | 3,9026 | 4        | 7        | 3,6602   | 3,5787 | 3,6470 |
| 10Y                 | 3,8375 | 4        | 11       | 3,6693   | 3,6210 | 3,6741 |
| 15Y                 | 3,8119 | 4        | 11       | 3,6742   | 3,6004 | 3,5974 |
| 20Y                 | 3,7340 | -1       | 34       | 3,6028   | 3,5016 | 3,4544 |
| 30Y                 | 3,4910 | 3        | 12       | 3,3685   | 3,2447 | 3,1590 |

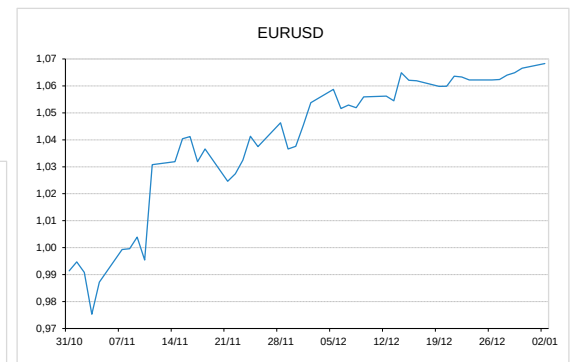
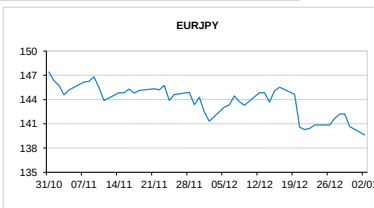


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 85,91    | 2,45    | -1,08   | OT 2Y      | 2,776 | -0,02    | 61,80    |
| JETFUEL     | 1.005,85 | 5,90    | 16,79   | OT 5Y      | 2,874 | -0,10    | 71,30    |
| DIESEL      | 970,07   | 6,07    | 4,85    | OT 10Y     | 3,451 | -0,14    | 72,10    |
| COBRE       | 8.374,00 | -46,00  | 133,00  | BUND 10Y   | 2,147 | -13,26   | 66,60    |
| ZINCO       | 2.990,25 | -8,50   | -53,75  | SCHATZ 2Y  | 3,090 | -7,04    | 57,70    |
| OURO        | 1.824,02 | 5,06    | 71,14   | T-NOTE 10Y | 4,462 | 1,64     | 26,60    |
| TRIGO       | 792,00   | 18,00   | -3,50   | T-NOTE 2Y  | 4,656 | 4,07     | 20,70    |
| LICENÇA C02 | 86,32    | 2,35    | -4,81   | GILT 10Y   | 4,012 | 0,00     | 66,90    |



**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0683 | 0,16%   | 1,38%   | 1,0750 | 1,0807 | 1,0900 |
| EUR/GBP | 0,8863 | 0,07%   | -3,13%  | 0,8898 | 0,8931 | 0,8990 |
| EUR/JPY | 139,62 | 0,74%   | 1,22%   | 139,61 | 139,60 | 139,58 |
| EUR/CHF | 0,9859 | 0,38%   | 0,15%   | 0,9823 | 0,9781 | 0,9695 |
| EUR/BRL | 5,6867 | -0,48%  | -3,33%  | 5,8175 | 5,9516 | 6,1918 |
| EUR/PLN | 4,6749 | 0,21%   | 0,08%   | 4,7406 | 4,8038 | 4,9203 |



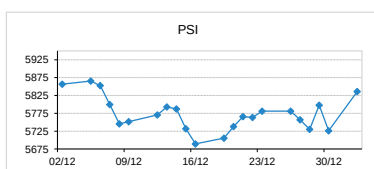
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0683 | 0,8863 | 139,62  | 0,9859 | 11,1471 | 7,4374 | 1,4459 | 1,56295 | 5,6867 | 10,5239 |
| USD | 0,9375 | -      | 0,8315 | 132,025 | 0,9254 | 10,4257 | 6,9718 | 1,3556 | 1,4750  | 5,2862 | 9,8592  |

**ACCIONISTA**

| TÍTULO       | COTACÃO | 1D % | YTD % |
|--------------|---------|------|-------|
| ALTRI        | 5,170   | 3,30 | 3,30  |
| BCP          | 0,153   | 4,44 | 4,44  |
| CORT. AMORIM | 8,920   | 2,29 | 2,29  |
| CTT          | 3,150   | 2,27 | 2,27  |
| EDP          | 4,729   | 1,57 | 1,57  |
| EDP R        | 20,800  | 1,07 | 1,07  |
| GALP         | 12,910  | 2,38 | 2,38  |
| GREENVOLT    | 7,920   | 1,54 | 1,54  |
| J MARTINS    | 20,400  | 1,09 | 1,09  |
| MOTA ENGIL   | 1,196   | 2,22 | 2,22  |
| NAVIGATOR    | 3,540   | 2,49 | 2,49  |
| NOS          | 3,828   | 1,16 | 1,16  |
| REN          | 2,555   | 1,39 | 1,39  |
| SEMAPA       | 12,640  | 2,27 | 2,27  |
| SONAE SGPS   | 0,945   | 1,07 | 1,07  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| BCP                   | 4,44       |
| ALTRI                 | 3,30       |
| NAVIGATOR             | 2,49       |
| GALP                  | 2,38       |
| CORT. AMORIM          | 2,29       |



| ÍNDICE     | LAST      | Var. 1D | YTD%  | MAX Anual | MIN Anual |
|------------|-----------|---------|-------|-----------|-----------|
| PSI        | 5.836,10  | 1,92%   | 1,92% | 6.370,78  | 5.128,86  |
| CAC40      | 6.601,11  | 1,97%   | 1,97% | 7.384,86  | 5.628,42  |
| ESTX 50 PR | 3.860,63  | 1,77%   | 1,77% | 4.395,78  | 3.249,57  |
| XTRA DAX   | 14.094,71 | 1,23%   | 1,23% | 16.285,35 | 11.862,84 |
| S&P 500    | 3.839,50  | -0,25%  | 0,00% | 4.818,62  | 3.491,58  |
| IBEX 35    | 8.383,20  | 1,87%   | 1,87% | 8.992,70  | 7.189,60  |
| NIKKEI 225 | 26.094,50 | 0,00%   | 0,00% | 29.388,16 | 24.681,74 |

