

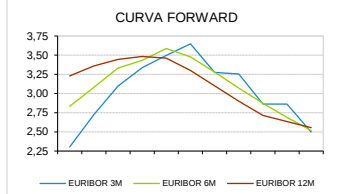
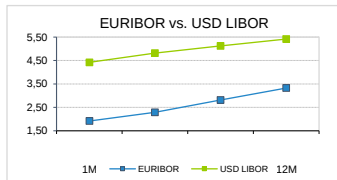
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

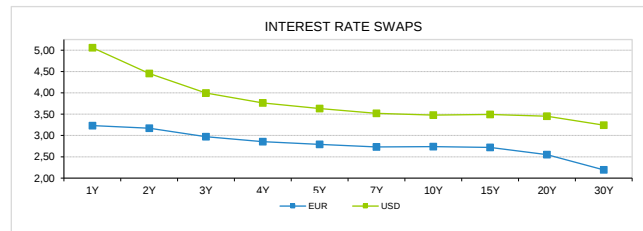
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 1,9180 | 0        | 30       | 1M        | 4,4234     | -1       | 15       | 3,5834 | 0,7500 |
| 3M                      | 2,2880 | -1       | 24       | 3M        | 4,8150     | 1        | 8        | 3,8494 | 1,0100 |
| 6M                      | 2,8180 | -4       | 29       | 6M        | 5,1280     | -1       | -1       | 4,1232 | 1,1300 |
| 12M                     | 3,3250 | -5       | 45       | 12M       | 5,4176     | -2       | -8       | 4,3701 | 1,4900 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,2322 | -2       | 35       | 3,1080 | 2,4890 | 2,5470 |
| 2Y                  | 3,1720 | -2       | 24       | 2,8380 | 2,5022 | 2,5673 |
| 3Y                  | 2,9720 | -3       | 13       | 2,7240 | 2,5180 | 2,6030 |
| 4Y                  | 2,8559 | -3       | 10       | 2,6740 | 2,5360 | 2,6395 |
| 5Y                  | 2,7919 | -4       | 9        | 2,6510 | 2,5640 | 2,6730 |
| 7Y                  | 2,7319 | -4       | 9        | 2,6470 | 2,6240 | 2,7050 |
| 10Y                 | 2,7370 | -5       | 11       | 2,6869 | 2,6640 | 2,6772 |
| 15Y                 | 2,7197 | -4       | 16       | 2,6515 | 2,5430 | 2,4510 |
| 20Y                 | 2,5525 | -4       | 18       | 2,4680 | 2,3290 | 2,2170 |
| 30Y                 | 2,1930 | -2       | 27       | 2,1140 | 1,9777 | 1,8670 |

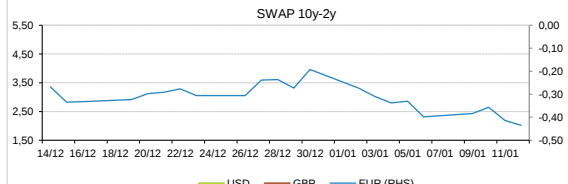
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,50  |
| EUA                                 | 4,50  |
| Reino Unido                         | 3,50  |
| Japão                               | 0,10  |
| Canadá                              | 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                  | 5,0598 | -3       | -8       | 3,8696   | 2,9605 | 3,1684 |
| 2Y                  | 4,4525 | -5       | -23      | 3,4110   | 3,0020 | 3,2014 |
| 3Y                  | 3,9962 | -6       | -25      | 3,2665   | 3,0625 | 3,2294 |
| 4Y                  | 3,7638 | -6       | -22      | 3,1985   | 3,1020 | 3,2600 |
| 5Y                  | 3,6317 | -5       | -20      | 3,2120   | 3,1350 | 3,2956 |
| 7Y                  | 3,5192 | -4       | -16      | 3,2175   | 3,1885 | 3,3375 |
| 10Y                 | 3,4776 | -2       | -12      | 3,2720   | 3,2859 | 3,3930 |
| 15Y                 | 3,4922 | -1       | -7       | 3,3385   | 3,3187 | 3,3385 |
| 20Y                 | 3,4514 | -1       | -4       | 3,2845   | 3,2300 | 3,2145 |
| 30Y                 | 3,2425 | 0        | 2        | 3,1114   | 3,0296 | 2,9716 |

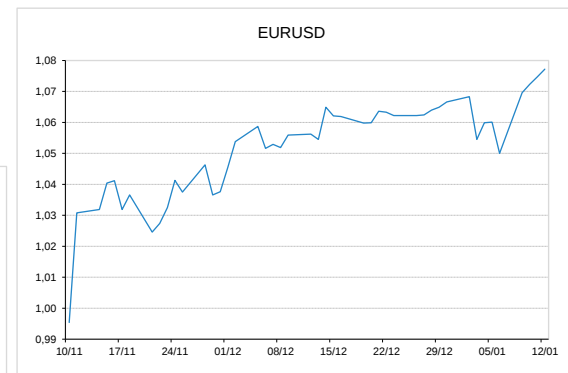
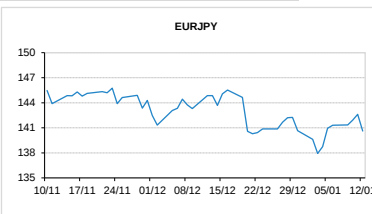


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 84,32    | 1,65    | 5,98    | OT 2Y      | 2,676 | -0,04    | 43,70    |
| JETFUEL     | 976,84   | 20,37   | 116,08  | OT 5Y      | 2,617 | -0,03    | 35,60    |
| DIESEL      | 933,74   | 20,27   | 108,25  | OT 10Y     | 3,076 | -0,03    | 24,00    |
| COBRE       | 9.168,50 | 212,50  | 581,50  | BUND 10Y   | 1,791 | -5,33    | 23,30    |
| ZINCO       | 3.224,75 | 52,15   | -33,25  | SCHATZ 2Y  | 2,948 | -6,01    | 35,90    |
| OURO        | 1.892,51 | 16,83   | 111,07  | T-NOTE 10Y | 4,166 | -4,97    | -1,10    |
| TRIGO       | 726,25   | -13,75  | -28,50  | T-NOTE 2Y  | 4,406 | -5,87    | 0,20     |
| LICENÇA C02 | 80,15    | 1,15    | -13,62  | GILT 10Y   | 3,489 | -7,01    | 3,80     |



**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0772 | 0,23%   | 1,99%   | 1,0836 | 1,0891 | 1,0988 |
| EUR/GBP | 0,8869 | -0,02%  | -3,03%  | 0,8903 | 0,8932 | 0,8983 |
| EUR/JPY | 140,61 | 1,42%   | 3,02%   | 140,60 | 140,59 | 140,57 |
| EUR/CHF | 1,0052 | -0,32%  | -1,86%  | 1,0014 | 0,9968 | 0,9872 |
| EUR/BRL | 5,5434 | 0,20%   | 0,60%   | 5,6719 | 5,7963 | 6,0378 |
| EUR/PLN | 4,6989 | -0,25%  | -0,15%  | 4,7602 | 4,8151 | 4,9223 |



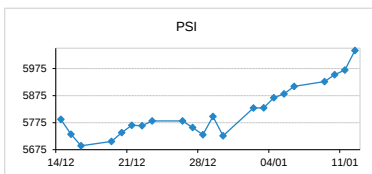
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0772 | 0,8869 | 140,61 | 1,0052 | 11,3165 | 7,4384 | 1,4483 | 1,55857 | 5,5434 | 10,7445 |
| USD | 0,9253 | -      | 0,8225 | 129,8  | 0,9286 | 10,4600 | 6,8829 | 1,3402 | 1,4421  | 5,1347 | 9,9277  |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD % |
|--------------|---------|-------|-------|
| ALTRI        | 5,025   | 1,89  | 0,40  |
| BCP          | 0,186   | 5,03  | 26,91 |
| CORT. AMORIM | 8,840   | -0,23 | 1,38  |
| CTT          | 3,210   | -0,62 | 4,22  |
| EDP          | 4,924   | 1,95  | 5,76  |
| EDP R        | 21,770  | 0,93  | 5,78  |
| GALP         | 12,815  | 1,71  | 1,63  |
| GREENVOLT    | 7,850   | 0,77  | 0,64  |
| J MARTINS    | 21,120  | -1,22 | 4,66  |
| MOTA ENGIL   | 1,310   | 1,87  | 11,97 |
| NAVIGATOR    | 3,470   | 0,12  | 0,46  |
| NOS          | 3,930   | 0,61  | 3,86  |
| REN          | 2,540   | 0,59  | 0,79  |
| SEMAPA       | 12,500  | 0,64  | 1,13  |
| SONAE SGPS   | 0,965   | 1,15  | 3,21  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| BCP                   | 5,03       |
| EDP                   | 1,95       |
| ALTRI                 | 1,89       |
| MOTA ENGIL            | 1,87       |
| GALP                  | 1,71       |
| CORT. AMORI           | -0,23      |
| CTT                   | -0,62      |
| J MARTINS             | -1,22      |



| ÍNDICE     | LAST      | Var. 1D | YTD%  | MAX Anual | MIN Anual |
|------------|-----------|---------|-------|-----------|-----------|
| PSI        | 6.041,64  | 1,21%   | 5,51% | 6.370,78  | 5.128,86  |
| CAC40      | 6.975,68  | 0,74%   | 7,75% | 7.249,88  | 5.628,42  |
| ESTX 50 PR | 4.126,68  | 0,66%   | 8,78% | 4.335,49  | 3.249,57  |
| XTRA DAX   | 15.058,30 | 0,74%   | 8,15% | 16.090,29 | 11.862,84 |
| S&P 500    | 3.965,70  | -0,10%  | 3,29% | 4.748,83  | 3.491,58  |
| IBEX 35    | 8.839,90  | 1,30%   | 7,42% | 8.992,70  | 7.189,60  |
| NIKKEI 225 | 26.449,82 | 0,01%   | 1,36% | 29.222,77 | 24.681,74 |

