

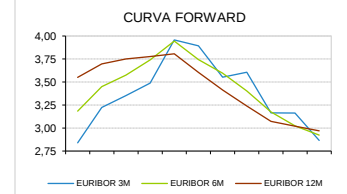
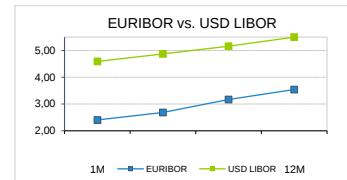
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

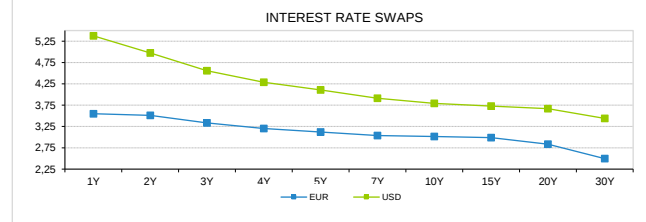
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 2,4050 | 3        | 50       | 1M        | 4,5900     | 0        | 14       | 3,9315 | 0,8750 |
| 3M                      | 2,6820 | 2        | 35       | 3M        | 4,8716     | 1        | 8        | 4,0932 | 1,1200 |
| 6M                      | 3,1660 | 3        | 29       | 6M        | 5,1584     | 1        | 6        | 4,2814 | 1,3300 |
| 12M                     | 3,5420 | 2        | 23       | 12M       | 5,4991     | -1       | 14       | 4,4251 | 1,5400 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,5489 | 2        | 29       | 3,4670 | 2,7945 | 2,8030 |
| 2Y                  | 3,5095 | 3        | 34       | 3,2240 | 2,7855 | 2,8119 |
| 3Y                  | 3,3345 | 3        | 37       | 3,0810 | 2,7930 | 2,8405 |
| 4Y                  | 3,2035 | 2        | 36       | 3,0090 | 2,8000 | 2,8688 |
| 5Y                  | 3,1215 | 2        | 35       | 2,9690 | 2,8185 | 2,8951 |
| 7Y                  | 3,0378 | 2        | 32       | 2,9425 | 2,8660 | 2,9370 |
| 10Y                 | 3,0150 | 3        | 29       | 2,9570 | 2,9045 | 2,9109 |
| 15Y                 | 2,9905 | 4        | 29       | 2,9190 | 2,7990 | 2,7100 |
| 20Y                 | 2,8330 | 4        | 29       | 2,7510 | 2,6050 | 2,4940 |
| 30Y                 | 2,4960 | 5        | 31       | 2,4160 | 2,2840 | 2,1840 |

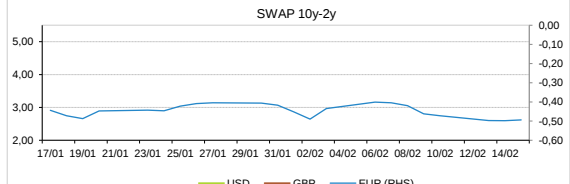
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 3,00  |
| EUA                                 | 4,75  |
| Reino Unido                         | 4,00  |
| Japão                               | 0,10  |
| Canadá                              | 4,50  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 13,75 |
| Austrália                           | 3,35  |
| Índia                               | 4,50  |



| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 5,3761 | -1       | 30       | 4,5837 | 3,4080 | 3,2145 |
| 2Y                  | 4,9731 | 3        | 50       | 4,0930 | 3,3650 | 3,3170 |
| 3Y                  | 4,5580 | 4        | 52       | 3,8746 | 3,3440 | 3,3430 |
| 4Y                  | 4,2863 | 4        | 50       | 3,7502 | 3,3570 | 3,3905 |
| 5Y                  | 4,1080 | 4        | 46       | 3,6754 | 3,3630 | 3,4135 |
| 7Y                  | 3,9138 | 4        | 39       | 3,5999 | 3,3961 | 3,4427 |
| 10Y                 | 3,7903 | 5        | 32       | 3,5590 | 3,4359 | 3,4570 |
| 15Y                 | 3,7277 | 5        | 25       | 3,5570 | 3,4510 | 3,4581 |
| 20Y                 | 3,6677 | 5        | 23       | 3,5102 | 3,3800 | 3,3230 |
| 30Y                 | 3,4393 | 6        | 22       | 3,2960 | 3,1543 | 3,0762 |

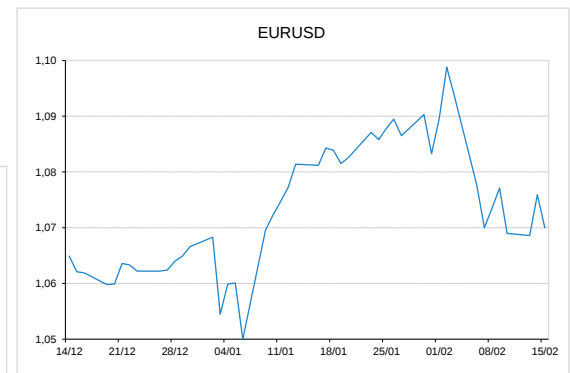
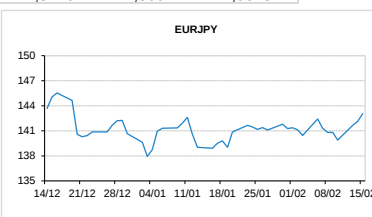
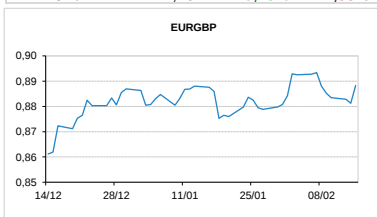


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 84,37    | -1,21   | -1,18   | OT 2Y      | 2,946 | 0,05     | 26,90    |
| JETFUEL     | 918,21   | 16,17   | -99,72  | OT 5Y      | 3,014 | 0,06     | 36,50    |
| DIESEL      | 875,26   | 15,24   | -89,74  | OT 10Y     | 3,347 | 0,07     | 27,10    |
| COBRE       | 9.018,00 | 8,50    | -239,00 | BUND 10Y   | 2,115 | 4,83     | 32,30    |
| ZINCO       | 3.092,25 | -14,75  | -240,50 | SCHATZ 2Y  | 3,199 | 2,01     | 24,90    |
| OURO        | 1.837,65 | -16,66  | -82,58  | T-NOTE 10Y | 4,486 | 2,73     | 30,80    |
| TRIGO       | 782,50   | -14,25  | 30,50   | T-NOTE 2Y  | 4,964 | 2,05     | 48,70    |
| LICENÇA C02 | 94,62    | 2,57    | 14,76   | GILT 10Y   | 3,626 | -2,48    | 9,80     |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,07    | -0,55%  | -1,04%  | 1,0756 | 1,0808 | 1,0913 |
| EUR/GBP | 0,88825 | -0,79%  | -0,08%  | 0,8912 | 0,8934 | 0,8978 |
| EUR/JPY | 143,05  | -0,64%  | -2,89%  | 143,04 | 143,03 | 143,00 |
| EUR/CHF | 0,9869  | 0,26%   | 1,55%   | 0,9828 | 0,9779 | 0,9683 |
| EUR/BRL | 5,5726  | -0,04%  | 0,04%   | 5,6917 | 5,8171 | 6,0465 |
| EUR/PLN | 4,7621  | 0,25%   | -1,53%  | 4,8146 | 4,8607 | 4,9543 |



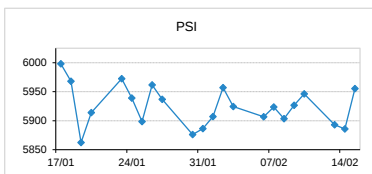
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0700 | 0,8883 | 143,05  | 0,9869 | 11,1385 | 7,4506 | 1,4313 | 1,54945 | 5,5726 | 10,9142 |
| USD | 0,9368 | -      | 0,8332 | 134,285 | 0,9255 | 10,4320 | 6,9806 | 1,3418 | 1,4538  | 5,2304 | 10,2229 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD % |
|--------------|---------|-------|-------|
| ALTRI        | 4,542   | 0,09  | -9,25 |
| BCP          | 0,207   | -0,58 | 41,39 |
| CORT. AMORIM | 9,470   | 0,64  | 8,60  |
| CTT          | 3,705   | 0,14  | 20,29 |
| EDP          | 4,647   | 0,56  | -0,19 |
| EDP R        | 19,660  | 1,87  | -4,47 |
| GALP         | 11,700  | 1,74  | -7,22 |
| GREENVOLT    | 7,400   | -1,60 | -5,13 |
| J MARTINS    | 20,040  | 3,46  | -0,69 |
| MOTA ENGIL   | 2,010   | 0,00  | 71,79 |
| NAVIGATOR    | 3,248   | 0,00  | -5,96 |
| NOS          | 4,150   | 1,37  | 9,67  |
| REN          | 2,540   | 0,99  | 0,79  |
| SEMAPA       | 13,200  | 0,30  | 6,80  |
| SONAE SGPS   | 0,988   | 3,56  | 5,67  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| SONAE SGPS            | 3,56       |
| J MARTINS             | 3,46       |
| EDP R                 | 1,87       |
| GALP                  | 1,74       |
| NOS                   | 1,37       |
| BCP                   | -0,58      |
| GREENVOLT             | -1,60      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 5.955,45  | 1,18%   | 4,01%  | 6.370,78  | 5.128,86  |
| CAC40      | 7.300,86  | 1,21%   | 12,78% | 7.318,78  | 5.628,42  |
| ESTX 50 PR | 4.280,04  | 0,97%   | 12,82% | 4.283,62  | 3.249,57  |
| XTRA DAX   | 15.506,34 | 0,82%   | 11,37% | 15.658,56 | 11.862,84 |
| S&P 500    | 4.125,45  | -0,27%  | 7,43%  | 4.637,30  | 3.491,58  |
| IBEX 35    | 9.302,00  | 0,42%   | 13,04% | 9.313,50  | 7.189,60  |
| NIKKEI 225 | 27.501,86 | -0,37%  | 5,39%  | 29.222,77 | 24.681,74 |

