

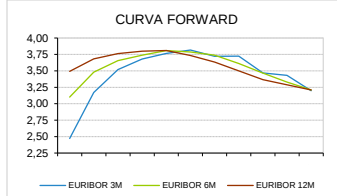
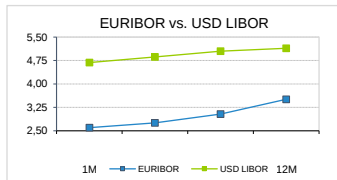
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

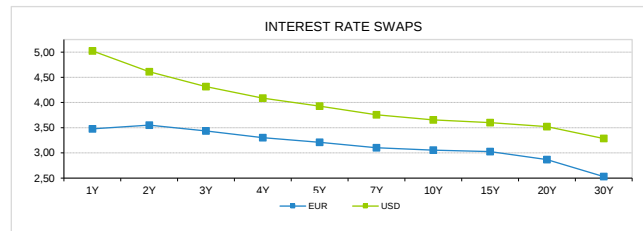
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 2,6010 | -5       | 23       | 1M        | 4,6844     | -11      | 10       | 4,0510 | 0,9900 |
| 3M                      | 2,7530 | -20      | 9        | 3M        | 4,8663     | -27      | 0        | 4,1444 | 1,2100 |
| 6M                      | 3,0350 | -34      | -10      | 6M        | 5,0507     | -38      | -10      | 4,2644 | 1,3700 |
| 12M                     | 3,5090 | -35      | -1       | 12M       | 5,1426     | -60      | -36      | 4,3839 | 1,7000 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,4780 | -7       | -5       | 3,6230 | 2,8775 | 2,8170 |
| 2Y                  | 3,5517 | 6        | 7        | 3,4137 | 2,8440 | 2,8150 |
| 3Y                  | 3,4370 | 8        | 13       | 3,2370 | 2,8300 | 2,8330 |
| 4Y                  | 3,3040 | 9        | 12       | 3,1370 | 2,8315 | 2,8540 |
| 5Y                  | 3,2104 | 11       | 11       | 3,0753 | 2,8387 | 2,8795 |
| 7Y                  | 3,1040 | 10       | 9        | 3,0125 | 2,8670 | 2,9150 |
| 10Y                 | 3,0545 | 10       | 7        | 3,0015 | 2,9078 | 2,9130 |
| 15Y                 | 3,0255 | 10       | 7        | 2,9620 | 2,8150 | 2,7195 |
| 20Y                 | 2,8670 | 9        | 8        | 2,7870 | 2,6210 | 2,5090 |
| 30Y                 | 2,5303 | 8        | 8        | 2,4580 | 2,3093 | 2,2135 |

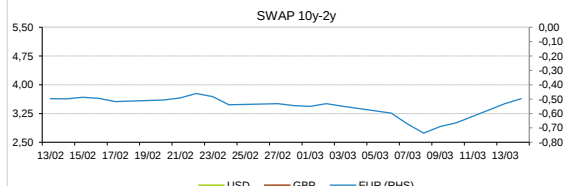
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 3,00  |
| EUA                                 | 4,75  |
| Reino Unido                         | 4,00  |
| Japão                               | 0,10  |
| Canadá                              | 4,50  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 13,75 |
| Austrália                           | 3,60  |
| Índia                               | 4,50  |



| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 5,0254 | 42       | -36      | 4,1650 | 3,3859 | 3,1145 |
| 2Y                  | 4,6123 | 42       | -33      | 3,6565 | 3,3254 | 3,3896 |
| 3Y                  | 4,3168 | 33       | -20      | 3,7475 | 3,2800 | 3,2460 |
| 4Y                  | 4,0888 | 24       | -16      | 3,6428 | 3,2924 | 3,2540 |
| 5Y                  | 3,9290 | 17       | -14      | 3,5480 | 3,2931 | 3,3269 |
| 7Y                  | 3,7583 | 11       | -11      | 3,4865 | 3,3010 | 3,3170 |
| 10Y                 | 3,6544 | 7        | -8       | 3,4510 | 3,3785 | 3,3560 |
| 15Y                 | 3,6009 | 4        | -7       | 3,4493 | 3,3508 | 3,3170 |
| 20Y                 | 3,5226 | 2        | -9       | 3,3830 | 3,2716 | 3,1830 |
| 30Y                 | 3,2856 | 1        | -10      | 3,1553 | 3,0218 | 2,9386 |

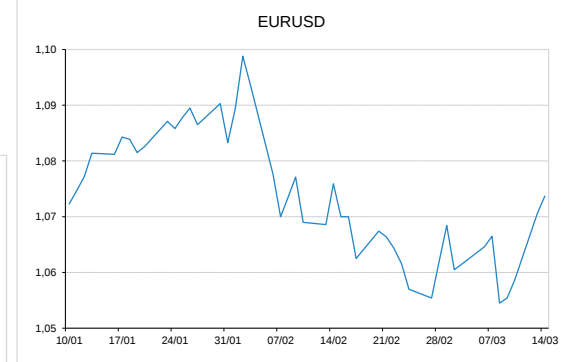
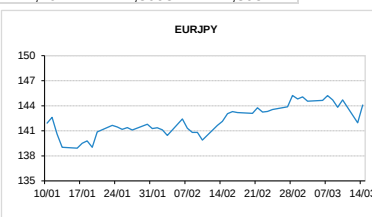
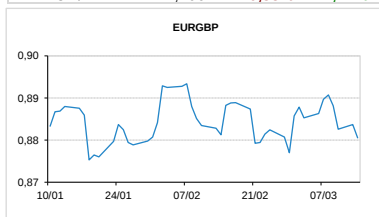


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 78,83    | -1,94   | -6,47   | OT 2Y      | 2,903 | 0,12     | 10,50    |
| JETFUEL     | 853,41   | -9,19   | -48,63  | OT 5Y      | 2,978 | 0,14     | 10,30    |
| DIESEL      | 829,17   | -3,82   | -30,85  | OT 10Y     | 3,316 | 0,12     | 8,90     |
| COBRE       | 8.928,00 | 64,00   | -7,00   | BUND 10Y   | 2,165 | 19,00    | 7,00     |
| ZINCO       | 2.955,00 | 10,25   | -147,00 | SCHATZ 2Y  | 3,231 | 24,37    | 11,30    |
| OURO        | 1.908,12 | -5,58   | 53,81   | T-NOTE 10Y | 4,323 | 13,21    | -3,10    |
| TRIGO       | 698,50   | 14,00   | -98,25  | T-NOTE 2Y  | 4,589 | 38,43    | -4,80    |
| LICENÇA C02 | 92,62    | -4,51   | 0,57    | GILT 10Y   | 3,572 | 15,14    | -6,20    |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0737  | 0,29%   | -0,20%  | 1,0796 | 1,0842 | 1,0914 |
| EUR/GBP | 0,88054 | 0,36%   | 0,08%   | 0,8836 | 0,8862 | 0,8906 |
| EUR/JPY | 144,09  | -1,48%  | -1,35%  | 144,08 | 144,07 | 144,04 |
| EUR/CHF | 0,9811  | -0,22%  | 0,89%   | 0,9765 | 0,9717 | 0,9636 |
| EUR/BRL | 5,6212  | 0,14%   | -0,91%  | 5,7443 | 5,8616 | 6,0695 |
| EUR/PLN | 4,7064  | -0,55%  | 1,44%   | 4,7612 | 4,8098 | 4,8957 |



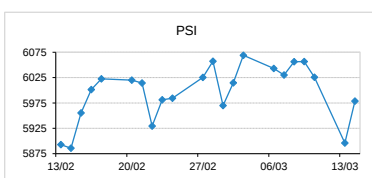
**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0737 | 0,8805 | 144,09  | 0,9811 | 11,2290 | 7,4451 | 1,4662 | 1,60748 | 5,6212 | 11,2956 |
| USD | 0,9331 | -      | 0,8225 | 134,495 | 0,9163 | 10,4931 | 6,9459 | 1,3677 | 1,4987  | 5,2382 | 10,5406 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D % | YTD %  |
|--------------|---------|------|--------|
| ALTRI        | 4,664   | 0,17 | -6,81  |
| BCP          | 0,212   | 3,21 | 44,95  |
| CORT. AMORIM | 9,790   | 1,35 | 12,27  |
| CTT          | 3,705   | 1,23 | 20,29  |
| EDP          | 4,801   | 1,78 | 3,11   |
| EDP R        | 20,570  | 2,08 | -0,05  |
| GALP         | 10,490  | 0,87 | -16,81 |
| GREENVOLT    | 7,120   | 0,99 | -8,72  |
| J MARTINS    | 20,020  | 0,00 | -0,79  |
| MOTA ENGIL   | 1,562   | 1,30 | 33,50  |
| NAVIGATOR    | 3,318   | 1,16 | -3,94  |
| NOS          | 4,290   | 1,66 | 13,37  |
| REN          | 2,525   | 0,20 | 0,20   |
| SEMAPA       | 13,880  | 2,66 | 12,30  |
| SONAE SGPS   | 1,046   | 1,26 | 11,87  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| BCP                   | 3,21       |
| SEMAPA                | 2,66       |
| EDP R                 | 2,08       |
| EDP                   | 1,78       |
| NOS                   | 1,66       |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 5.978,61  | 1,40%   | 4,41%  | 6.370,78  | 5.128,86  |
| CAC40      | 7.141,57  | 1,86%   | 10,32% | 7.401,15  | 5.628,42  |
| ESTX 50 PR | 4.179,47  | 2,02%   | 10,17% | 4.324,27  | 3.249,57  |
| XTRA DAX   | 15.232,83 | 1,83%   | 9,40%  | 15.706,37 | 11.862,84 |
| S&P 500    | 3.920,21  | 1,69%   | 2,12%  | 4.637,30  | 3.491,58  |
| IBEX 35    | 9.159,00  | 2,23%   | 11,30% | 9.528,30  | 7.189,60  |
| NIKKEI 225 | 27.222,04 | -2,19%  | 4,32%  | 29.222,77 | 25.219,13 |

