

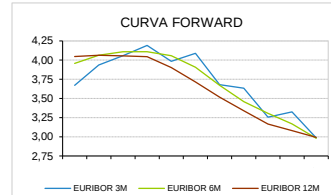
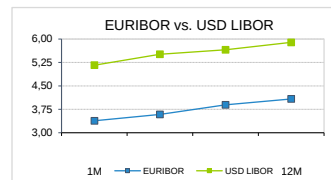
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

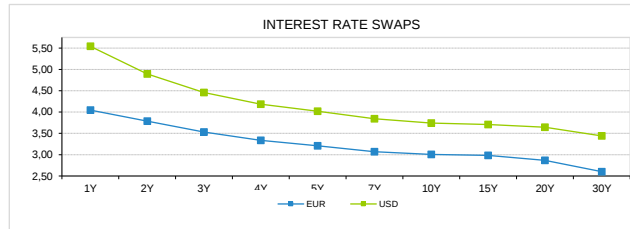
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,3830 | 1        | 25       | 1M        | 5,1627     | 1        | 2        | 4,6972 | 1,6000 |
| 3M                      | 3,5870 | 4        | 17       | 3M        | 5,5143     | 0        | 12       | 4,9118 | 1,7800 |
| 6M                      | 3,8920 | 3        | 19       | 6M        | 5,6564     | -1       | 19       | 5,2407 | 1,8900 |
| 12M                     | 4,0820 | 4        | 20       | 12M       | 5,8951     | 2        | 45       | 5,6235 | 2,0500 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 4,0455 | 0        | 19       | 3,5153 | 2,7250 | 2,6860 |
| 2Y                  | 3,7865 | -3       | 21       | 3,2580 | 2,6930 | 2,6980 |
| 3Y                  | 3,5307 | -5       | 17       | 3,0860 | 2,7754 | 2,7210 |
| 4Y                  | 3,3380 | -7       | 11       | 2,9820 | 2,6960 | 2,7480 |
| 5Y                  | 3,2073 | -8       | 5        | 2,9250 | 2,7090 | 2,7770 |
| 7Y                  | 3,0710 | -9       | -3       | 2,8760 | 2,7510 | 2,9218 |
| 10Y                 | 3,0058 | -10      | -9       | 2,8805 | 2,8108 | 2,8488 |
| 15Y                 | 2,9833 | -10      | -13      | 2,8800 | 2,7720 | 2,7233 |
| 20Y                 | 2,8686 | -11      | -13      | 2,7615 | 2,6333 | 2,5620 |
| 30Y                 | 2,6016 | -10      | -14      | 2,5075 | 2,3940 | 2,3270 |

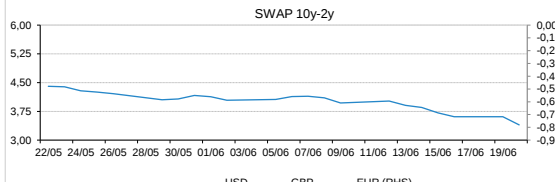
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 4,00  |
| EUA                                 | 5,25  |
| Reino Unido                         | 4,50  |
| Japão                               | 0,10  |
| Canadá                              | 4,75  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 13,75 |
| Austrália                           | 4,10  |
| Índia                               | 4,50  |



| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 5,5420 | -1       | 33       | 4,2113 | 3,3221 | 3,3393 |
| 2Y                  | 4,8920 | -4       | 39       | 3,8748 | 3,3136 | 3,4640 |
| 3Y                  | 4,4595 | -3       | 33       | 3,6972 | 3,3219 | 3,3689 |
| 4Y                  | 4,1840 | -4       | 25       | 3,6020 | 3,3305 | 3,3935 |
| 5Y                  | 4,0205 | -4       | 19       | 3,5528 | 3,3447 | 3,4156 |
| 7Y                  | 3,8430 | -5       | 9        | 3,5078 | 3,3842 | 3,4656 |
| 10Y                 | 3,7415 | -5       | 1        | 3,5139 | 3,4463 | 3,5103 |
| 15Y                 | 3,7076 | -4       | -5       | 3,5514 | 3,4783 | 3,4864 |
| 20Y                 | 3,6450 | -5       | -9       | 3,5094 | 3,4086 | 3,4620 |
| 30Y                 | 3,4400 | -8       | -11      | 3,3032 | 3,1914 | 3,1305 |

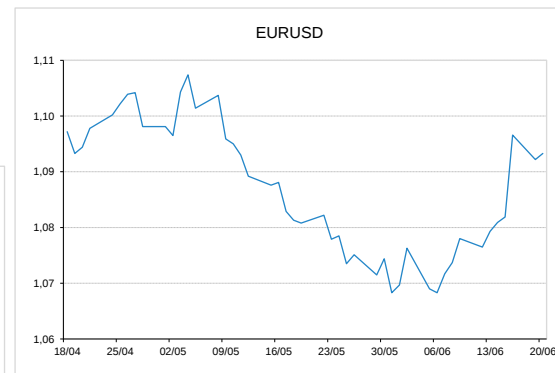
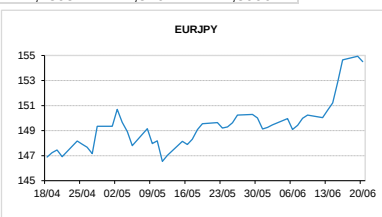


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 75,24    | -0,85   | -0,23   | OT 2Y      | 2,959 | 0,02     | 12,20    |
| JETFUEL     | 778,00   | -11,75  | 47,66   | OT 5Y      | 2,891 | -0,04    | 4,20     |
| DIESEL      | 749,00   | -10,50  | 50,75   | OT 10Y     | 3,072 | -0,09    | -14,70   |
| COBRE       | 8 542,00 | -26,50  | 288,50  | BUND 10Y   | 2,207 | -12,20   | -1,80    |
| ZINCO       | 2 431,75 | -44,25  | -46,75  | SCHATZ 2Y  | 3,355 | -4,81    | 34,20    |
| OURO        | 1 935,36 | -15,13  | -42,45  | T-NOTE 10Y | 4,336 | -3,96    | 11,00    |
| TRIGO       | 705,25   | 3,75    | 88,25   | T-NOTE 2Y  | 4,837 | -3,48    | 53,00    |
| LICENÇA C02 | 94,61    | 2,46    | 4,73    | GILT 10Y   | 4,547 | -22,02   | 32,70    |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0933  | 0,10%   | 1,03%   | 1,0985 | 1,1031 | 1,1123 |
| EUR/GBP | 0,85705 | -0,51%  | 1,33%   | 0,8602 | 0,8641 | 0,8738 |
| EUR/JPY | 154,51  | 0,28%   | -3,15%  | 154,50 | 154,48 | 154,45 |
| EUR/CHF | 0,9804  | -0,22%  | -0,98%  | 0,9758 | 0,9709 | 0,9619 |
| EUR/BRL | 5,2274  | -0,17%  | 2,76%   | 5,3336 | 5,4280 | 5,5761 |
| EUR/PLN | 4,4478  | -0,01%  | 1,19%   | 4,4895 | 4,5264 | 4,5996 |



**FIXINGS CONTRA USD e EUR**

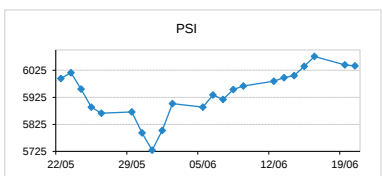
|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0933 | 0,8571 | 154,51  | 0,9804 | 11,8008 | 7,4482 | 1,4450 | 1,61082 | 5,2274 | 11,7447 |
| USD | 0,9173 | -      | 0,7854 | 141,355 | 0,8991 | 10,8345 | 6,8328 | 1,3254 | 1,4785  | 4,7921 | 10,7871 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,274   | 0,99  | 1,60   |
| BCP          | 0,223   | 0,09  | 52,39  |
| CORT. AMORIM | 9,970   | -0,30 | 14,33  |
| CTT          | 3,410   | -0,73 | 10,71  |
| EDP          | 4,657   | 0,63  | 0,02   |
| EDP R        | 19,400  | 1,17  | -5,73  |
| GALP         | 10,710  | -1,11 | -15,07 |
| GREENVOLT    | 6,660   | -0,15 | -14,62 |
| J MARTINS    | 25,260  | 0,08  | 25,17  |
| MOTA ENGIL   | 2,045   | 0,25  | 74,79  |
| NAVIGATOR    | 3,200   | -0,68 | -7,35  |
| NOS          | 3,414   | -0,52 | -6,34  |
| REN          | 2,515   | -0,20 | -0,20  |
| SEMAPA       | 13,460  | -0,30 | 8,90   |
| SONAE SGPS   | 0,916   | -0,81 | -2,09  |
| IBERSOL      | 6,660   | -0,60 | 20,65  |

**MAIORES GANHOS/PERDAS**

| Título     | Variação % |
|------------|------------|
| EDP R      | 1,17       |
| ALTRI      | 0,99       |
| EDP        | 0,63       |
| MOTA ENGIL | 0,25       |
| BCP        | 0,09       |
| IBERSOL    | -0,60      |
| NAVIGATOR  | -0,68      |
| CTT        | -0,73      |
| SONAE SGPS | -0,81      |
| GALP       | -1,11      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6 041,44  | -0,06%  | 5,51%  | 6 290,49  | 5 128,86  |
| CAC40      | 7 294,17  | -0,27%  | 12,67% | 7 581,26  | 5 628,42  |
| ESTX 50 PR | 4 343,14  | -0,44%  | 14,49% | 4 412,88  | 3 249,57  |
| XTRA DAX   | 16 111,32 | -0,55%  | 15,71% | 16 427,42 | 11 862,84 |
| S&P 500    | 4 378,75  | -0,69%  | 14,05% | 4 448,47  | 3 491,58  |
| IBEX 35    | 9 439,80  | 0,08%   | 14,71% | 9 580,80  | 7 189,60  |
| NIKKEI 225 | 33 388,91 | 0,06%   | 27,95% | 33 772,89 | 25 621,96 |

