

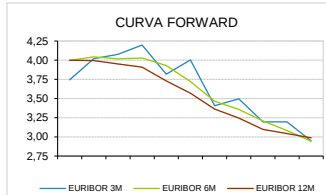
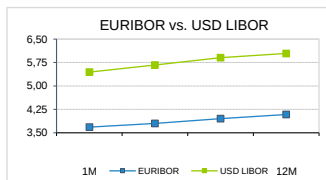
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

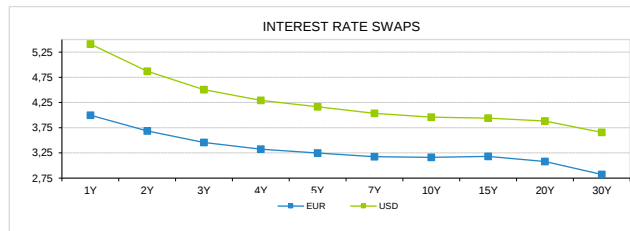
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,6820 | 1        | 7        | 1M        | 5,4438     | 0        | 1        | 5,3073 | 1,7200 |
| 3M                      | 3,8000 | 0        | 4        | 3M        | 5,6726     | 1        | 4        | 5,4388 | 1,8630 |
| 6M                      | 3,9520 | 1        | 3        | 6M        | 5,9043     | 2        | 5        | 5,5715 | 1,8525 |
| 12M                     | 4,0860 | 1        | 2        | 12M       | 6,0414     | 8        | 31       | 5,6981 | 2,0578 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,9990 | 1        | 1        | 3,3585 | 2,8960 | 2,9529 |
| 2Y                  | 3,6860 | 0        | 2        | 3,1755 | 2,9120 | 2,9743 |
| 3Y                  | 3,4583 | 0        | 4        | 3,0870 | 2,9120 | 3,0020 |
| 4Y                  | 3,3233 | 1        | 5        | 3,0480 | 2,9420 | 3,0310 |
| 5Y                  | 3,2490 | 1        | 7        | 3,0290 | 2,9640 | 3,0640 |
| 7Y                  | 3,1753 | 0        | 7        | 3,0300 | 3,0070 | 3,1130 |
| 10Y                 | 3,1635 | 0        | 9        | 3,0740 | 3,0900 | 3,1400 |
| 15Y                 | 3,1819 | 0        | 10       | 3,1010 | 3,0450 | 3,0049 |
| 20Y                 | 3,0800 | 0        | 11       | 2,9895 | 2,9032 | 2,8350 |
| 30Y                 | 2,8230 | 0        | 12       | 2,7330 | 2,6610 | 2,5970 |

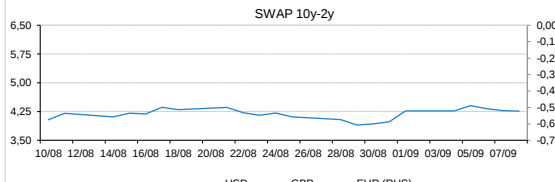
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 4,25  |
| EUA                                 | 5,50  |
| Reino Unido                         | 5,25  |
| Japão                               | 0,10  |
| Canadá    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



| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 5,4115 | 2        | 11       | 4,3110 | 3,5800 | 3,6560 |
| 2Y                  | 4,8712 | 3        | 21       | 4,0290 | 3,6000 | 3,6570 |
| 3Y                  | 4,5048 | 2        | 25       | 3,8850 | 3,6180 | 3,6710 |
| 4Y                  | 4,2925 | 2        | 27       | 3,8220 | 3,6270 | 3,6930 |
| 5Y                  | 4,1663 | 1        | 27       | 3,7910 | 3,6410 | 3,7120 |
| 7Y                  | 4,0350 | 1        | 26       | 3,7620 | 3,6770 | 3,7550 |
| 10Y                 | 3,9605 | 0        | 23       | 3,7750 | 3,7310 | 3,7920 |
| 15Y                 | 3,9399 | 0        | 19       | 3,8030 | 3,7480 | 3,7490 |
| 20Y                 | 3,8837 | -1       | 17       | 3,7530 | 3,6630 | 3,6140 |
| 30Y                 | 3,6573 | -1       | 14       | 3,5350 | 3,4310 | 3,3620 |

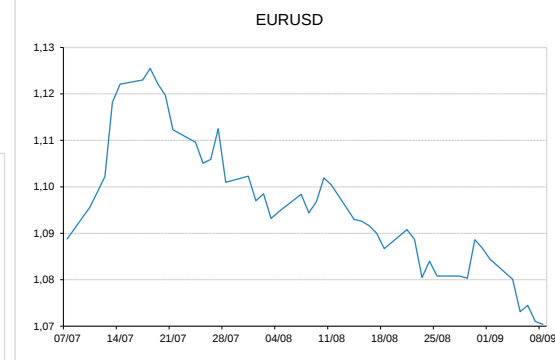


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 90,71    | 0,79    | 5,04    | OT 2Y      | 3,080 | 0,00     | 13,20    |
| JETFUEL     | 993,50   | 12,75   | 37,50   | OT 5Y      | 3,047 | 0,00     | 10,20    |
| DIESEL      | 964,00   | 9,25    | 62,75   | OT 10Y     | 3,347 | -0,01    | 11,80    |
| COBRE       | 8 305,00 | -50,50  | -164,00 | BUND 10Y   | 2,459 | -2,12    | 12,10    |
| ZINCO       | 2 466,50 | 16,00   | -28,00  | SCHATZ 2Y  | 3,239 | -2,52    | 13,80    |
| OURO        | 1 919,36 | -0,32   | -5,88   | T-NOTE 10Y | 4,726 | -0,93    | 22,20    |
| TRIGO       | 596,50   | -3,25   | -85,00  | T-NOTE 2Y  | 5,116 | 1,44     | 25,80    |
| LICENÇA C02 | 81,54    | -1,39   | -2,80   | GILT 10Y   | 4,646 | -8,63    | 6,40     |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0704  | -0,06%  | -2,19%  | 1,0751 | 1,0806 | 1,0903 |
| EUR/GBP | 0,85735 | 0,19%   | 0,49%   | 0,8610 | 0,8652 | 0,8737 |
| EUR/JPY | 157,84  | -0,09%  | -0,82%  | 157,82 | 157,81 | 157,78 |
| EUR/CHF | 0,9562  | -0,14%  | 0,34%   | 0,9512 | 0,9461 | 0,9369 |
| EUR/BRL | 5,3306  | 0,18%   | 0,69%   | 5,4219 | 5,4999 | 5,6451 |
| EUR/PLN | 4,6141  | 0,29%   | -3,29%  | 4,6500 | 4,6886 | 4,7325 |



**FIXINGS CONTRA USD e EUR**

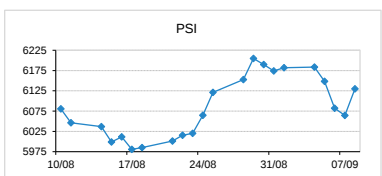
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0704 | 0,8574 | 157,84 | 0,9562 | 11,8995 | 7,4592 | 1,4587 | 1,67746 | 5,3306 | 11,4300 |
| USD | 0,9331 | -      | 0,8009 | 147,65 | 0,8917 | 11,0959 | 6,9588 | 1,3633 | 1,5642  | 4,9890 | 10,6590 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,512   | 0,04  | 7,26   |
| BCP          | 0,244   | 1,20  | 66,73  |
| CORT. AMORIM | 10,040  | -0,59 | 15,14  |
| CTT          | 3,375   | 1,96  | 9,58   |
| EDP          | 4,185   | 0,79  | -10,12 |
| EDP R        | 16,850  | 0,15  | -18,12 |
| GALP         | 13,670  | 2,21  | 8,41   |
| GREENVOLT    | 6,040   | -0,49 | -22,56 |
| J MARTINS    | 21,920  | 1,86  | 8,62   |
| MOTA ENGIL   | 3,195   | 3,73  | 173,08 |
| NAVIGATOR    | 3,296   | 0,67  | -4,57  |
| NOS          | 3,486   | -0,51 | -4,36  |
| REN          | 2,510   | 0,20  | -0,40  |
| SEMAPA       | 13,120  | 0,00  | 6,15   |
| SONAE SGPS   | 0,967   | 1,63  | 3,42   |
| IBERSOL      | 6,960   | 0,87  | 26,09  |

**MAIORES GANHOS/PERDAS**

| Título      | Variação % |
|-------------|------------|
| MOTA ENGIL  | 3,73       |
| GALP        | 2,21       |
| CTT         | 1,96       |
| J MARTINS   | 1,86       |
| SONAE SGPS  | 1,63       |
| GREENVOLT   | -0,49      |
| NOS         | -0,51      |
| CORT. AMORI | -0,59      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6 130,01  | 1,08%   | 7,05%  | 6 273,94  | 5 128,86  |
| CAC40      | 7 240,77  | 0,62%   | 11,85% | 7 581,26  | 5 628,42  |
| ESTX 50 PR | 4 237,19  | 0,38%   | 11,69% | 4 491,51  | 3 249,57  |
| XTRA DAX   | 15 733,06 | 0,09%   | 13,00% | 16 528,97 | 11 862,84 |
| S&P 500    | 4 470,91  | 0,45%   | 16,45% | 4 607,07  | 3 491,58  |
| IBEX 35    | 9 364,60  | 0,59%   | 13,80% | 9 741,90  | 7 189,60  |
| NIKKEI 225 | 32 606,84 | -1,16%  | 24,96% | 33 772,89 | 25 621,96 |

