

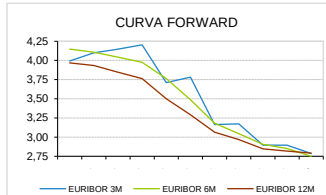
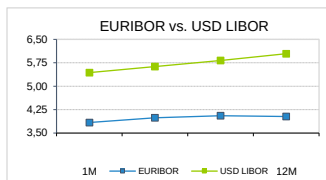
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

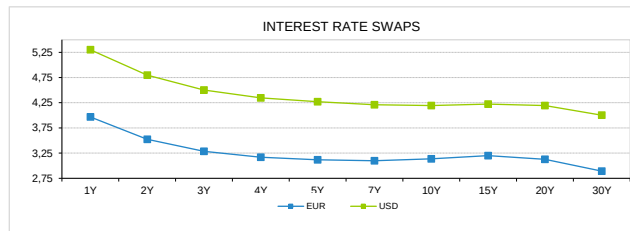
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,8380 | -2       | -3       | 1M        | 5,4358     | 0        | -2       | 5,1997 | 1,7166 |
| 3M                      | 3,9870 | 1        | 1        | 3M        | 5,6307     | 0        | -4       | 5,2366 | 1,7472 |
| 6M                      | 4,0550 | -1       | -7       | 6M        | 5,8253     | 0        | -6       | 5,2688 | 1,7500 |
| 12M                     | 4,0280 | 0        | -16      | 12M       | 6,0414     | 8        | 31       | 5,1836 | 1,8650 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,9680 | -1       | -12      | 3,0645 | 2,8110 | 2,9986 |
| 2Y                  | 3,5245 | 0        | -16      | 2,9280 | 2,8530 | 3,0415 |
| 3Y                  | 3,2850 | 0        | -17      | 2,8890 | 2,9220 | 3,0840 |
| 4Y                  | 3,1695 | 0        | -18      | 2,8890 | 2,9440 | 3,1220 |
| 5Y                  | 3,1190 | 1        | -19      | 2,9115 | 2,9870 | 3,1600 |
| 7Y                  | 3,0989 | 2        | -20      | 2,9680 | 3,0740 | 3,2200 |
| 10Y                 | 3,1380 | 3        | -21      | 3,0630 | 3,1560 | 3,2540 |
| 15Y                 | 3,2006 | 4        | -21      | 3,1315 | 3,1400 | 3,1320 |
| 20Y                 | 3,1280 | 6        | -20      | 3,0470 | 3,0090 | 2,9660 |
| 30Y                 | 2,8928 | 7        | -19      | 2,8151 | 2,7670 | 2,7160 |

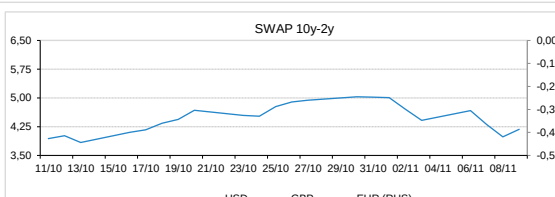
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 4,50  |
| EUA                                 | 5,50  |
| Reino Unido                         | 5,25  |
| Japão                               | 0,10  |
| Canadá                              | 5,00  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 12,25 |
| Austrália                           | 4,35  |
| Índia                               | 4,50  |



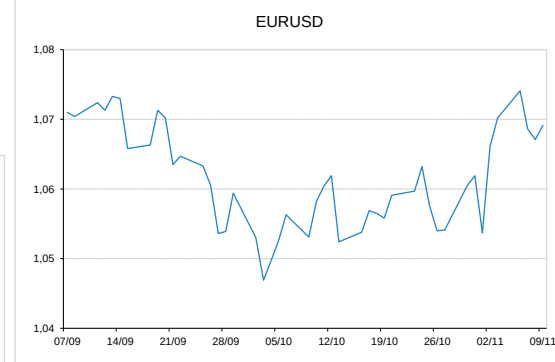
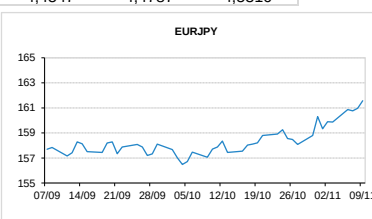
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 5,3012 | 2        | -4       | 4,2640   | 3,8630 | 4,0130 |
| 2Y                  | 4,7970 | 2        | -13      | 4,0670   | 3,9010 | 4,0270 |
| 3Y                  | 4,5025 | 3        | -21      | 4,0020   | 3,9370 | 4,0520 |
| 4Y                  | 4,3483 | 4        | -23      | 3,9880   | 3,9620 | 4,0770 |
| 5Y                  | 4,2707 | 5        | -25      | 3,9920   | 3,9880 | 4,0990 |
| 7Y                  | 4,2087 | 6        | -28      | 4,0130   | 4,0365 | 4,1490 |
| 10Y                 | 4,1945 | 7        | -30      | 4,0640   | 4,1060 | 4,1940 |
| 15Y                 | 4,2240 | 8        | -30      | 4,1260   | 4,1330 | 4,1600 |
| 20Y                 | 4,1932 | 8        | -30      | 4,1010   | 4,0630 | 4,0330 |
| 30Y                 | 4,0030 | 9        | -28      | 3,9050   | 3,8390 | 3,7800 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 80,68    | 1,14    | -5,82   | OT 2Y      | 3,110 | -0,01    | 0,60     |
| JETFUEL     | 919,25   | -15,50  | -2,25   | OT 5Y      | 3,001 | 0,02     | -14,70   |
| DIESEL      | 857,75   | -17,00  | -20,50  | OT 10Y     | 3,385 | 0,02     | -13,00   |
| COBRE       | 8 106,00 | -44,50  | 96,00   | BUND 10Y   | 2,521 | 3,00     | -12,30   |
| ZINCO       | 2 607,00 | 46,95   | 111,50  | SCHATZ 2Y  | 3,315 | 1,01     | 4,80     |
| OURO        | 1 961,51 | 11,31   | 100,10  | T-NOTE 10Y | 4,969 | 3,43     | -4,00    |
| TRIGO       | 578,50   | -13,75  | 5,75    | T-NOTE 2Y  | 5,248 | 2,48     | 3,10     |
| LICENÇA C02 | 77,42    | 1,72    | -4,33   | GILT 10Y   | 4,566 | 5,15     | -20,90   |


**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0691  | 0,19%   | 1,52%   | 1,0735 | 1,0779 | 1,0875 |
| EUR/GBP | 0,87205 | -0,22%  | -0,79%  | 0,8751 | 0,8782 | 0,8850 |
| EUR/JPY | 161,57  | -0,37%  | -2,79%  | 161,55 | 161,54 | 161,51 |
| EUR/CHF | 0,9635  | -0,04%  | -0,57%  | 0,9577 | 0,9523 | 0,9426 |
| EUR/BRL | 5,2517  | 0,12%   | 3,35%   | 5,3291 | 5,4013 | 5,5643 |
| EUR/PLN | 4,4264  | 0,40%   | 3,11%   | 4,4547 | 4,4787 | 4,5316 |

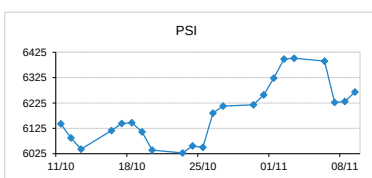

**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0691 | 0,8721 | 161,57 | 0,9635 | 11,6229 | 7,4575 | 1,4745 | 1,66809 | 5,2517 | 11,9267 |
| USD | 0,9333 | -      | 0,8139 | 150,94 | 0,8995 | 10,8453 | 6,9606 | 1,3751 | 1,5567  | 4,8967 | 11,1104 |

**ACCIONISTA**

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,580   | 0,26  | 8,88   |
| BCP          | 0,283   | 0,57  | 93,10  |
| CORT. AMORIM | 9,100   | 0,55  | 4,36   |
| CTT          | 3,545   | 0,42  | 15,10  |
| EDP          | 4,169   | 0,58  | -10,46 |
| EDP R        | 15,795  | -0,35 | -23,25 |
| GALP         | 13,520  | 0,82  | 7,22   |
| GREENVOLT    | 6,610   | 0,99  | -15,26 |
| J MARTINS    | 22,320  | 0,09  | 10,60  |
| MOTA ENGIL   | 3,090   | 2,32  | 164,10 |
| NAVIGATOR    | 3,740   | 0,16  | 8,28   |
| NOS          | 3,478   | 1,16  | -4,58  |
| REN          | 2,455   | 0,82  | -2,58  |
| SEMAPA       | 13,800  | 1,02  | 11,65  |
| SONAE SGPS   | 0,956   | 1,65  | 2,19   |
| IBERSOL      | 6,640   | 0,61  | 20,29  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| MOTA ENGIL            | 2,32       |
| SONAE SGPS            | 1,65       |
| NOS                   | 1,16       |
| SEMAPA                | 1,02       |
| GREENVOLT             | 0,99       |
| EDP R                 | -0,35      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6 268,27  | 0,59%   | 9,47%  | 6 445,78  | 5 591,09  |
| CAC40      | 7 113,66  | 1,13%   | 9,88%  | 7 581,26  | 6 381,42  |
| ESTX 50 PR | 4 229,20  | 1,21%   | 11,48% | 4 491,51  | 3 706,79  |
| XTRA DAX   | 15 352,54 | 0,81%   | 10,26% | 16 528,97 | 13 557,08 |
| S&P 500    | 4 383,74  | 0,03%   | 14,18% | 4 607,07  | 3 744,22  |
| IBEX 35    | 9 405,20  | 1,31%   | 14,29% | 9 741,90  | 7 968,10  |
| NIKKEI 225 | 32 646,46 | 1,49%   | 25,11% | 33 772,89 | 25 661,89 |

