

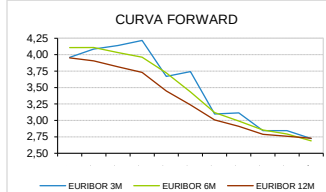
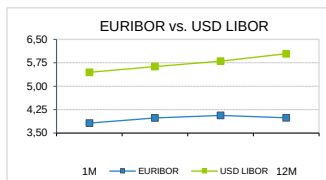
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

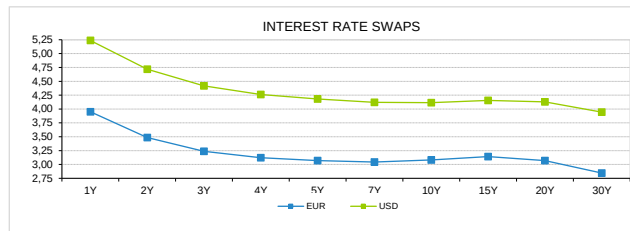
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,8190 | -2       | -3       | 1M        | 5,4456     | 0        | 0        | 5,1998 | 1,6763 |
| 3M                      | 3,9840 | -2       | 1        | 3M        | 5,6287     | 0        | -3       | 5,2284 | 1,7178 |
| 6M                      | 4,0640 | -1       | -5       | 6M        | 5,8033     | -1       | -7       | 5,2476 | 1,7600 |
| 12M                     | 3,9910 | -4       | -17      | 12M       | 6,0414     | 8        | 31       | 5,1417 | 1,8550 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,9515 | 1        | -19      | 3,0052 | 2,7493 | 2,9370 |
| 2Y                  | 3,4854 | 2        | -34      | 2,8680 | 2,7970 | 2,9790 |
| 3Y                  | 3,2380 | 2        | -37      | 2,8270 | 2,8430 | 3,0170 |
| 4Y                  | 3,1205 | 2        | -38      | 2,8300 | 2,8820 | 3,0560 |
| 5Y                  | 3,0687 | 2        | -38      | 2,8530 | 2,9270 | 3,0965 |
| 7Y                  | 3,0448 | 1        | -36      | 2,9060 | 2,9999 | 3,1458 |
| 10Y                 | 3,0827 | 1        | -35      | 3,0020 | 3,0930 | 3,1850 |
| 15Y                 | 3,1420 | 0        | -32      | 3,0685 | 3,0775 | 3,0719 |
| 20Y                 | 3,0706 | 0        | -29      | 2,9890 | 2,9530 | 2,9115 |
| 30Y                 | 2,8450 | -1       | -26      | 2,7580 | 2,7210 | 2,6710 |

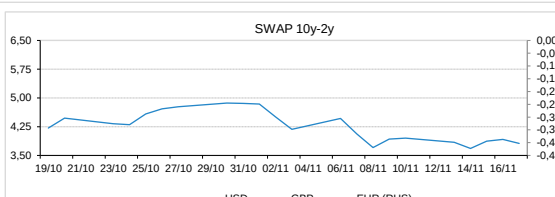
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 4,50  |
| EUA                                 | 5,50  |
| Reino Unido                         | 5,25  |
| Japão                               | 0,10  |
| Canadá    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



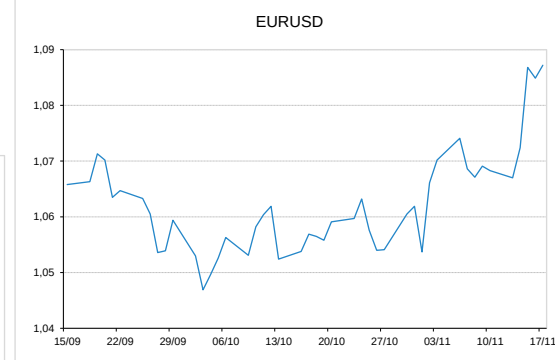
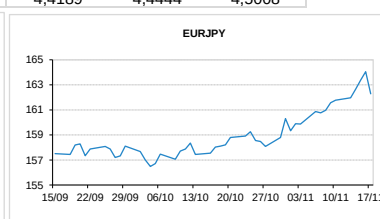
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 5,2373 | 3        | -23      | 4,1720   | 3,7750 | 3,9230 |
| 2Y                  | 4,7195 | 6        | -37      | 3,9730   | 3,8000 | 3,9470 |
| 3Y                  | 4,4180 | 6        | -42      | 3,9100   | 3,8390 | 3,9760 |
| 4Y                  | 4,2613 | 5        | -43      | 3,8900   | 3,8710 | 4,0030 |
| 5Y                  | 4,1814 | 4        | -44      | 3,8960   | 3,9010 | 4,0310 |
| 7Y                  | 4,1217 | 3        | -43      | 3,9240   | 3,9580 | 4,0900 |
| 10Y                 | 4,1147 | 2        | -40      | 3,9860   | 4,0390 | 4,1370 |
| 15Y                 | 4,1546 | 1        | -36      | 4,0550   | 4,0680 | 4,1030 |
| 20Y                 | 4,1286 | 1        | -33      | 4,0340   | 4,0030 | 3,9810 |
| 30Y                 | 3,9441 | 0        | -28      | 3,8470   | 3,7860 | 3,7350 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 79,98    | 2,56    | -8,58   | OT 2Y      | 3,100 | 0,04     | -20,90   |
| JETFUEL     | 907,75   | -33,75  | -110,75 | OT 5Y      | 2,947 | 0,05     | -34,80   |
| DIESEL      | 824,50   | -22,00  | -130,00 | OT 10Y     | 3,251 | 0,01     | -40,60   |
| COBRE       | 8 241,00 | -45,50  | 243,50  | BUND 10Y   | 2,473 | 2,79     | -32,40   |
| ZINCO       | 2 581,00 | -80,20  | 136,00  | SCHATZ 2Y  | 3,302 | 2,53     | -14,70   |
| OURO        | 1 980,91 | 0,01    | 57,73   | T-NOTE 10Y | 4,899 | 2,84     | -33,90   |
| TRIGO       | 576,00   | -5,00   | -22,75  | T-NOTE 2Y  | 5,211 | 7,01     | -24,60   |
| LICENÇA C02 | 76,24    | -0,77   | -6,31   | GILT 10Y   | 4,367 | 1,01     | -68,10   |


**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0872  | 0,21%   | 2,87%   | 1,0916 | 1,0959 | 1,1054 |
| EUR/GBP | 0,87395 | 0,14%   | -0,66%  | 0,8769 | 0,8799 | 0,8866 |
| EUR/JPY | 162,29  | 1,08%   | -2,62%  | 162,27 | 162,26 | 162,23 |
| EUR/CHF | 0,9648  | -0,04%  | -1,31%  | 0,9590 | 0,9536 | 0,9440 |
| EUR/BRL | 5,3296  | -0,92%  | -0,01%  | 5,4016 | 5,4742 | 5,6261 |
| EUR/PLN | 4,3924  | -0,44%  | 0,66%   | 4,4189 | 4,4444 | 4,5008 |


**FIXINGS CONTRA USD e EUR**

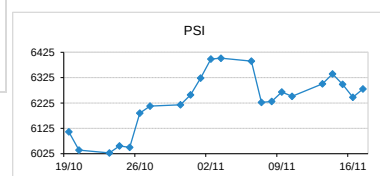
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0872 | 0,8740 | 162,29 | 0,9648 | 11,4848 | 7,4575 | 1,4949 | 1,67523 | 5,3296 | 11,8064 |
| USD | 0,9185 | -      | 0,8043 | 149,58 | 0,8864 | 10,5431 | 6,8487 | 1,3729 | 1,5380  | 4,8935 | 10,8509 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,664   | 5,38  | 10,87  |
| BCP          | 0,287   | 1,59  | 95,90  |
| CORT. AMORIM | 9,070   | -1,20 | 4,01   |
| CTT          | 3,540   | 0,14  | 14,94  |
| EDP          | 4,279   | 0,21  | -8,10  |
| EDP R        | 16,325  | -0,55 | -20,68 |
| GALP         | 13,465  | 0,90  | 6,78   |
| GREENVOLT    | 6,690   | 0,30  | -14,23 |
| J MARTINS    | 21,760  | -1,18 | 7,83   |
| MOTA ENGIL   | 3,275   | 2,83  | 179,91 |
| NAVIGATOR    | 3,742   | 1,30  | 8,34   |
| NOS          | 3,424   | -0,23 | -6,06  |
| REN          | 2,420   | 0,62  | -3,97  |
| SEMAPA       | 13,560  | 0,74  | 9,71   |
| SONAE SGPS   | 0,921   | 0,71  | -1,55  |
| IBERSOL      | 6,600   | -1,20 | 19,57  |

**MAIORES GANHOS/PERDAS**

| Título      | Variação % |
|-------------|------------|
| ALTRI       | 5,38       |
| MOTA ENGIL  | 2,83       |
| BCP         | 1,59       |
| NAVIGATOR   | 1,30       |
| GALP        | 0,90       |
| NOS         | -0,23      |
| EDP R       | -0,55      |
| J MARTINS   | -1,18      |
| IBERSOL     | -1,20      |
| CORT. AMORI | -1,20      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6 280,56  | 0,53%   | 9,68%  | 6 445,78  | 5 591,09  |
| CAC40      | 7 233,91  | 0,91%   | 11,74% | 7 581,26  | 6 388,23  |
| ESTX 50 PR | 4 340,77  | 0,89%   | 14,42% | 4 491,51  | 3 767,26  |
| XTRA DAX   | 15 919,16 | 0,84%   | 14,33% | 16 528,97 | 13 791,52 |
| S&P 500    | 4 504,63  | -0,08%  | 17,33% | 4 607,07  | 3 764,49  |
| IBEX 35    | 9 761,10  | 0,97%   | 18,62% | 9 774,70  | 7 986,10  |
| NIKKEI 225 | 33 585,20 | 0,48%   | 28,71% | 33 772,89 | 25 661,89 |

