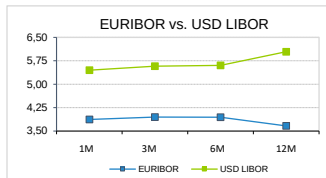


**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
 derivados.caixabi@caixabi.pt - 21 313 73 26

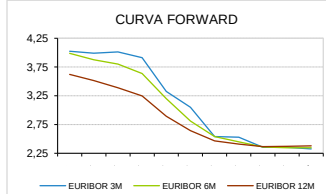
**RENDA FIXA**

| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,8690 | 1        | 0        | 1M        | 5,4495     | 0        | -2       | 5,1950 | 1,7025 |
| 3M                      | 3,9480 | 0        | 2        | 3M        | 5,5802     | 0        | -3       | 5,2054 | 1,7381 |
| 6M                      | 3,9440 | 2        | 5        | 6M        | 5,6053     | 2        | -1       | 5,1518 | 1,7125 |
| 12M                     | 3,6650 | -1       | 8        | 12M       | 6,0414     | 8        | 31       | 4,8678 | 1,6900 |

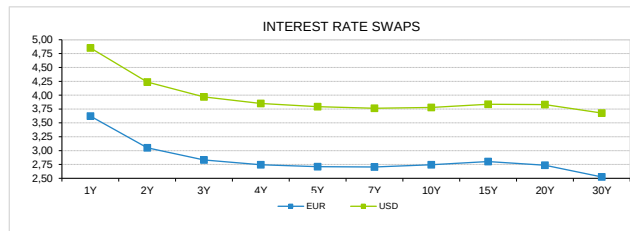


| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,6230 | 2        | 14       | 2,4618 | 2,4660 | 2,6450 |
| 2Y                  | 3,0509 | 3        | 22       | 2,4210 | 2,5140 | 2,6850 |
| 3Y                  | 2,8328 | 3        | 27       | 2,4360 | 2,5370 | 2,7220 |
| 4Y                  | 2,7442 | 4        | 29       | 2,4660 | 2,5980 | 2,7550 |
| 5Y                  | 2,7115 | 4        | 30       | 2,5010 | 2,6343 | 2,7855 |
| 7Y                  | 2,7044 | 5        | 30       | 2,5705 | 2,6790 | 2,8110 |
| 10Y                 | 2,7460 | 6        | 30       | 2,6660 | 2,7790 | 2,8593 |
| 15Y                 | 2,8015 | 6        | 29       | 2,7305 | 2,7591 | 2,7480 |
| 20Y                 | 2,7369 | 6        | 26       | 2,6575 | 2,6405 | 2,5995 |
| 30Y                 | 2,5250 | 7        | 24       | 2,4311 | 2,4230 | 2,3750 |

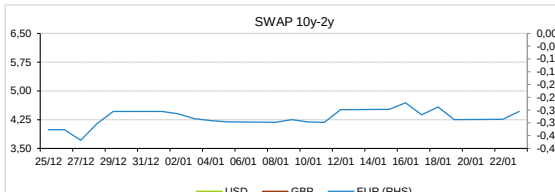
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 4,50  |
| EUA                                 | 5,50  |
| Reino Unido                         | 5,25  |
| Japão                               | 0,10  |
| Canadá                              | 5,00  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 11,75 |
| Austrália                           | 4,35  |
| Índia                               | 4,50  |



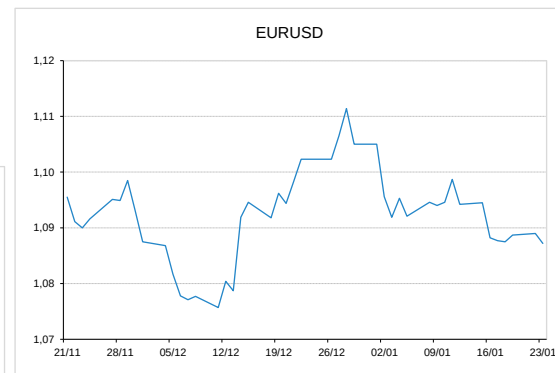
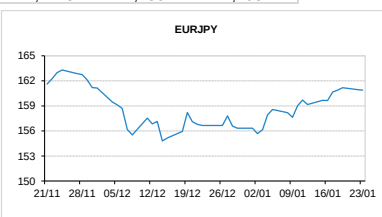
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 4,8535 | 0        | 8        | 3,5790 | 3,5160 | 3,6600 |
| 2Y                  | 4,2375 | 1        | 13       | 3,4800 | 3,5350 | 3,6860 |
| 3Y                  | 3,9689 | 2        | 17       | 3,4910 | 3,5750 | 3,7090 |
| 4Y                  | 3,8492 | 2        | 20       | 3,5070 | 3,6080 | 3,7360 |
| 5Y                  | 3,7935 | 2        | 22       | 3,5350 | 3,6350 | 3,7590 |
| 7Y                  | 3,7647 | 3        | 25       | 3,5870 | 3,6890 | 3,8090 |
| 10Y                 | 3,7785 | 4        | 27       | 3,6620 | 3,7640 | 3,8630 |
| 15Y                 | 3,8365 | 5        | 29       | 3,7460 | 3,8010 | 3,8480 |
| 20Y                 | 3,8305 | 5        | 31       | 3,7505 | 3,7590 | 3,7460 |
| 30Y                 | 3,6779 | 6        | 32       | 3,5940 | 3,5640 | 3,5180 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 79,80    | -0,26   | 1,00    | OT 2Y      | 2,492 | 0,03     | 2,70     |
| JETFUEL     | 910,25   | -6,00   | 22,00   | OT 5Y      | 2,625 | 0,05     | 40,30    |
| DIESEL      | 818,25   | 2,00    | 4,25    | OT 10Y     | 3,191 | 0,06     | 65,90    |
| COBRE       | 8 329,00 | -5,50   | -228,00 | BUND 10Y   | 2,195 | 5,99     | 37,50    |
| ZINCO       | 2 463,25 | -6,10   | -135,50 | SCHATZ 2Y  | 2,950 | 2,00     | 34,60    |
| OURO        | 2 026,25 | 4,56    | -26,83  | T-NOTE 10Y | 4,592 | 3,68     | 16,40    |
| TRIGO       | 597,00   | 0,50    | -19,25  | T-NOTE 2Y  | 4,639 | 3,25     | 16,60    |
| LICENÇA C02 | 63,11    | 1,07    | -15,79  | GILT 10Y   | 4,210 | 11,17    | 60,30    |


**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0872  | -0,17%  | -1,37%  | 1,0912 | 1,0951 | 1,1041 |
| EUR/GBP | 0,85493 | 0,10%   | 1,37%   | 0,8577 | 0,8607 | 0,8679 |
| EUR/JPY | 160,88  | 0,04%   | -2,62%  | 160,86 | 160,85 | 160,82 |
| EUR/CHF | 0,9440  | 0,19%   | -0,17%  | 0,9385 | 0,9334 | 0,9250 |
| EUR/BRL | 5,382   | 0,82%   | -0,52%  | 5,4559 | 5,5258 | 5,6745 |
| EUR/PLN | 4,3913  | -0,65%  | -1,24%  | 4,4125 | 4,4361 | 4,4952 |

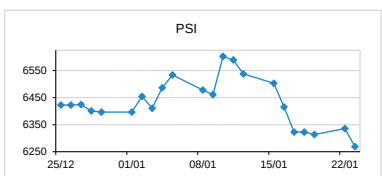

**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0872 | 0,8549 | 160,88 | 0,9440 | 11,3727 | 7,4558 | 1,4605 | 1,64909 | 5,3820 | 11,4113 |
| USD | 0,9232 | -      | 0,7895 | 148,47 | 0,8716 | 10,4989 | 6,8837 | 1,3483 | 1,5235  | 4,9793 | 10,5333 |

**ACCIONISTA**

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,632   | 2,39  | 0,70   |
| BCP          | 0,268   | -6,75 | -2,30  |
| CORT. AMORIM | 9,390   | -0,11 | 2,74   |
| CTT          | 3,680   | 0,68  | 5,44   |
| EDP          | 4,237   | -0,87 | -6,98  |
| EDP R        | 15,695  | -0,73 | -15,28 |
| GALP         | 14,035  | 0,29  | 5,21   |
| GREENVOLT    | 8,155   | 0,06  | -0,31  |
| J MARTINS    | 20,660  | -0,19 | -10,33 |
| MOTA ENGIL   | 4,830   | 0,00  | 21,97  |
| NAVIGATOR    | 3,722   | 1,97  | 4,90   |
| NOS          | 3,282   | -0,24 | 2,56   |
| REN          | 2,290   | -0,65 | -1,51  |
| SEMAPA       | 14,120  | 0,28  | 5,37   |
| SONAE SGPS   | 0,895   | 0,45  | -1,05  |
| IBERSOL      | 6,680   | 0,30  | 0,00   |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| ALTRI                 | 2,39       |
| NAVIGATOR             | 1,97       |
| CTT                   | 0,68       |
| SONAE SGPS            | 0,45       |
| IBERSOL               | 0,30       |
| NOS                   | -0,24      |
| REN                   | -0,65      |
| EDP R                 | -0,73      |
| EDP                   | -0,87      |
| BCP                   | -6,75      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6 268,80  | -1,06%  | -2,00% | 6 665,15  | 5 591,09  |
| CAC40      | 7 388,04  | -0,34%  | -2,06% | 7 653,99  | 6 773,82  |
| ESTX 50 PR | 4 465,91  | -0,32%  | -1,23% | 4 593,11  | 3 980,94  |
| XTRA DAX   | 16 627,09 | -0,34%  | -0,74% | 17 003,28 | 14 458,39 |
| S&P 500    | 4 845,77  | -0,10%  | 1,59%  | 4 868,41  | 3 808,86  |
| IBEX 35    | 9 859,20  | -1,09%  | -2,40% | 10 301,30 | 8 501,20  |
| NIKKEI 225 | 36 517,57 | -0,08%  | 9,12%  | 36 984,51 | 26 632,92 |

