

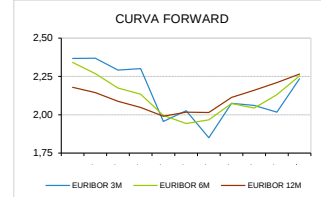
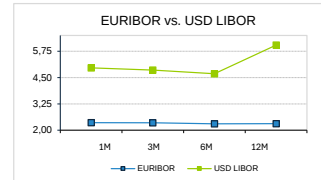
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

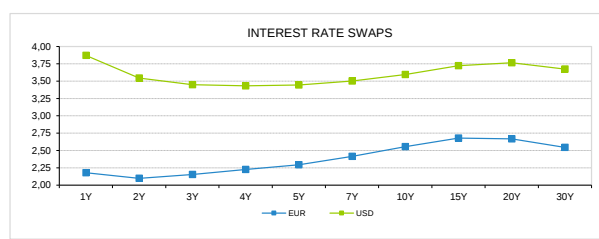
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 2,3570 | 0        | -11      | 1M        | 4,9602     | 0        | -35      | 4,4657 | 0,1475 |
| 3M                      | 2,3490 | -1       | -12      | 3M        | 4,8537     | 0        | -42      | 4,3563 | 0,1724 |
| 6M                      | 2,3030 | -2       | -3       | 6M        | 4,6821     | -1       | -45      | 4,2803 | 0,1900 |
| 12M                     | 2,3110 | -2       | -5       | 12M       | 6,0414     | 8        | 31       | 4,1697 | 0,2500 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,1790 | -5       | -7       | 2,0133 | 2,4520 | 2,6975 |
| 2Y                  | 2,0979 | -8       | -7       | 2,1383 | 2,5183 | 2,7437 |
| 3Y                  | 2,1530 | -9       | -3       | 2,2410 | 2,5710 | 2,7840 |
| 4Y                  | 2,2257 | -10      | 2        | 2,3205 | 2,6260 | 2,8220 |
| 5Y                  | 2,2934 | -10      | 6        | 2,3940 | 2,6743 | 2,8541 |
| 7Y                  | 2,4143 | -9       | 11       | 2,5100 | 2,7520 | 2,8990 |
| 10Y                 | 2,5560 | -8       | 16       | 2,6390 | 2,8220 | 2,9138 |
| 15Y                 | 2,6787 | -7       | 19       | 2,7264 | 2,8173 | 2,8319 |
| 20Y                 | 2,6685 | -6       | 21       | 2,6892 | 2,7300 | 2,7140 |
| 30Y                 | 2,5440 | -5       | 24       | 2,5530 | 2,5645 | 2,5465 |

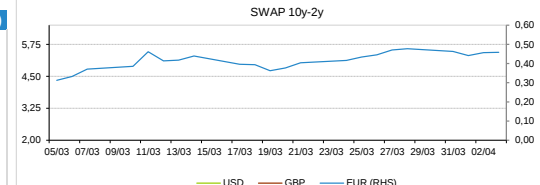
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,65  |
| EUA                                 | 4,50  |
| Reino Unido                         | 4,50  |
| Japão                               | 0,50  |
| Canadá                              | 2,75  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 14,25 |
| Austrália                           | 4,10  |
| Índia                               | 4,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 3,8708 | -13      | -18      | 3,2060   | 3,3830 | 3,6310 |
| 2Y                  | 3,5437 | -21      | -29      | 3,2280   | 3,4385 | 3,6660 |
| 3Y                  | 3,4493 | -23      | -31      | 3,2780   | 3,5000 | 3,7100 |
| 4Y                  | 3,4329 | -23      | -30      | 3,3300   | 3,5480 | 3,7450 |
| 5Y                  | 3,4443 | -23      | -28      | 3,3860   | 3,5950 | 3,7740 |
| 7Y                  | 3,5022 | -21      | -23      | 3,4810   | 3,6690 | 3,8410 |
| 10Y                 | 3,5964 | -18      | -17      | 3,5950   | 3,7690 | 3,9060 |
| 15Y                 | 3,7232 | -16      | -12      | 3,7215   | 3,8340 | 3,9180 |
| 20Y                 | 3,7661 | -14      | -8       | 3,7490   | 3,8120 | 3,8490 |
| 30Y                 | 3,6747 | -12      | -4       | 3,6415   | 3,6500 | 3,6340 |

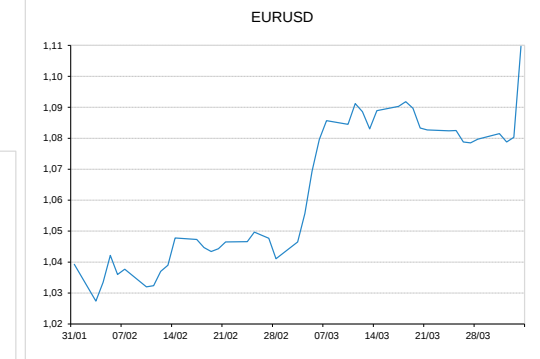
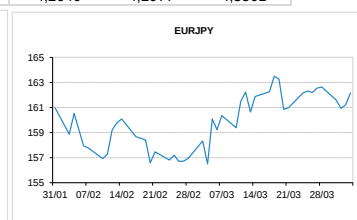
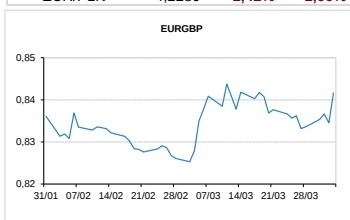


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 69,85    | -5,10   | -1,31   | OT 2Y      | 2,007 | -0,06    | -1,90    |
| JETFUEL     | 745,50   | -1,00   | 28,25   | OT 5Y      | 2,490 | -0,06    | 7,10     |
| DIESEL      | 693,00   | -0,75   | -9,00   | OT 10Y     | 3,191 | -0,04    | 17,20    |
| COBRE       | 9.721,00 | 7,50    | 342,50  | BUND 10Y   | 2,587 | -6,46    | 15,60    |
| ZINCO       | 2.767,87 | -41,46  | -13,89  | SCHATZ 2Y  | 2,304 | -8,35    | -4,10    |
| OURO        | 3.109,21 | -22,32  | 218,32  | T-NOTE 10Y | 4,417 | -13,87   | -16,80   |
| TRIGO       | 538,00   | -1,25   | -9,75   | T-NOTE 2Y  | 3,932 | -17,64   | -19,60   |
| LICENÇA C02 | 66,35    | -2,20   | -5,20   | GILT 10Y   | 4,876 | -13,12   | 4,90     |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1097  | 2,72%   | 6,04%   | 1,1154 | 1,1210 | 1,1311 |
| EUR/GBP | 0,84163 | -0,84%  | -1,94%  | 0,8460 | 0,8505 | 0,8593 |
| EUR/JPY | 162,17  | -0,59%  | -2,37%  | 162,16 | 162,16 | 162,14 |
| EUR/CHF | 0,9497  | 0,81%   | -0,95%  | 0,9444 | 0,9395 | 0,9305 |
| EUR/BRL | 6,1976  | -0,86%  | -1,47%  | 6,3510 | 6,5364 | 6,8955 |
| EUR/PLN | 4,2289  | -1,42%  | -1,66%  | 4,2640 | 4,2977 | 4,3561 |



**FIXINGS CONTRA USD e EUR**

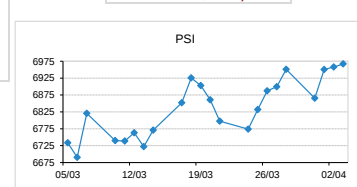
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1097 | 0,8416 | 162,17 | 0,9497 | 10,7735 | 7,4621 | 1,5546 | 1,74018 | 6,1976 | 11,4103 |
| USD | 0,8994 | -      | 0,7594 | 145,44 | 0,8560 | 9,6945  | 6,7111 | 1,4047 | 1,5694  | 5,5985 | 10,2823 |

**ACCIONISTA**

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 6,025   | -1,39 | 13,04  |
| BCP          | 0,541   | -4,42 | 16,42  |
| CORT. AMORIM | 7,880   | -1,01 | -2,11  |
| CTT          | 7,590   | -2,06 | 40,56  |
| EDP          | 3,302   | 5,09  | 6,83   |
| EDP R        | 8,145   | 5,10  | -18,87 |
| GALP         | 15,200  | -5,35 | -4,70  |
| J MARTINS    | 20,720  | 1,07  | 12,30  |
| MOTA ENGIL   | 3,380   | -1,11 | 15,99  |
| NAVIGATOR    | 3,256   | -0,73 | -9,30  |
| NOS          | 4,490   | -0,11 | 34,83  |
| REN          | 2,885   | 3,59  | 26,54  |
| SEMAPA       | 15,400  | -1,66 | 8,60   |
| SONAE SGPS   | 1,066   | -0,37 | 16,63  |
| IBERSOL      | 8,720   | -0,91 | 16,58  |

**MAIORES GANHOS/PERDAS**

| Título    | Variação % |
|-----------|------------|
| EDP R     | 5,10       |
| EDP       | 5,09       |
| REN       | 3,59       |
| J MARTINS | 1,07       |
| ALTRI     | -1,39      |
| SEMAPA    | -1,66      |
| CTT       | -2,06      |
| BCP       | -4,42      |
| GALP      | -5,35      |



| ÍNDICE     | LAST      | Var. 1D | YTD%    | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI        | 6.967,03  | 0,13%   | 9,25%   | 6.993,53  | 6.189,01  |
| CAC40      | 7.598,98  | -3,31%  | 2,96%   | 8.259,19  | 7.029,91  |
| ESTX 50 PR | 5.113,28  | -3,59%  | 4,44%   | 5.568,19  | 4.473,94  |
| XTRA DAX   | 21.717,39 | -3,01%  | 9,08%   | 23.476,01 | 17.024,82 |
| S&P 500    | 5.460,82  | -3,74%  | -7,19%  | 6.147,43  | 4.953,56  |
| IBEX 35    | 13.191,20 | -1,19%  | 13,77%  | 13.515,10 | 10.298,70 |
| NIKKEI 225 | 34.735,93 | -2,77%  | -12,93% | 42.426,77 | 31.156,12 |

