

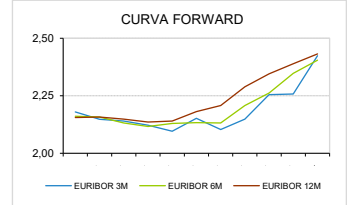
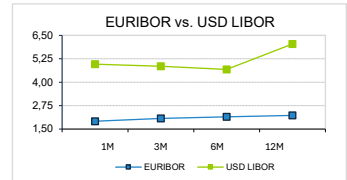
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

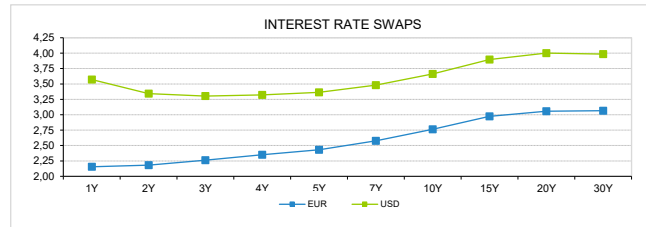
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 1,9180 | 2        | 0        | 1M        | 4,9602     | 0        | -35      | 3,9774 | -0,0750 |
| 3M                      | 2,0660 | 2        | 6        | 3M        | 4,8537     | 0        | -42      | 3,8453 | -0,0190 |
| 6M                      | 2,1490 | -1       | 4        | 6M        | 4,6821     | -1       | -45      | 3,7572 | 0,0600  |
| 12M                     | 2,2290 | 0        | 7        | 12M       | 6,0414     | 8        | 31       | 3,6422 | 0,1400  |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,1550 | -1       | 7        | 2,2070 | 2,6228 | 2,9025 |
| 2Y                  | 2,1808 | -1       | 11       | 2,3190 | 2,6974 | 2,9735 |
| 3Y                  | 2,2627 | -1       | 13       | 2,4190 | 2,7640 | 3,0330 |
| 4Y                  | 2,3498 | 0        | 15       | 2,5040 | 2,8318 | 3,0910 |
| 5Y                  | 2,4306 | -1       | 16       | 2,5800 | 2,8950 | 3,1421 |
| 7Y                  | 2,5756 | -1       | 17       | 2,7200 | 3,0050 | 3,2270 |
| 10Y                 | 2,7627 | 0        | 18       | 2,8923 | 3,1355 | 3,3107 |
| 15Y                 | 2,9745 | 0        | 20       | 3,0691 | 3,2327 | 3,3340 |
| 20Y                 | 3,0559 | 0        | 21       | 3,1222 | 3,2358 | 3,3004 |
| 30Y                 | 3,0657 | 1        | 24       | 3,1100 | 3,1860 | 3,2260 |

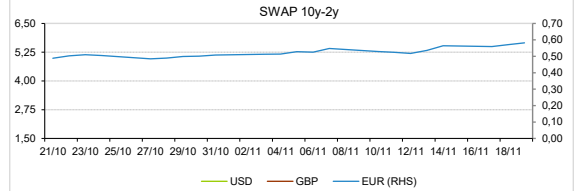
| TAXA DE REFERENCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,15  |
| EUA                                 | 4,00  |
| Reino Unido                         | 4,00  |
| Japão                               | 0,50  |
| Canadá                              | 2,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 15,00 |
| Austrália                           | 3,60  |
| Índia                               | 3,25  |



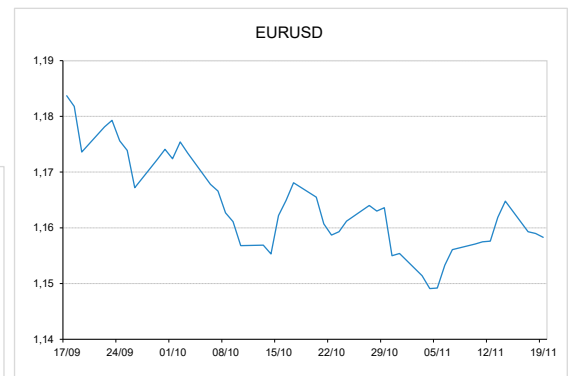
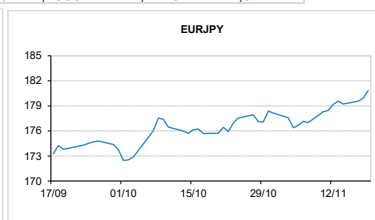
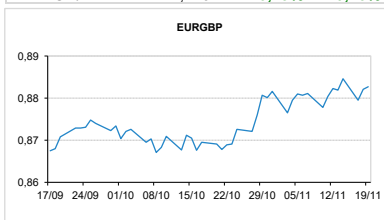
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 3,5722 | -1       | 10       | 3,1060   | 3,3830 | 3,7380 |
| 2Y                  | 3,3416 | -1       | 12       | 3,1650   | 3,4650 | 3,8190 |
| 3Y                  | 3,3029 | -1       | 12       | 3,2350   | 3,5525 | 3,8890 |
| 4Y                  | 3,3217 | -1       | 13       | 3,3110   | 3,6360 | 3,9540 |
| 5Y                  | 3,3640 | -1       | 13       | 3,3900   | 3,7090 | 4,0190 |
| 7Y                  | 3,4813 | -1       | 14       | 3,5400   | 3,8450 | 4,1350 |
| 10Y                 | 3,6613 | -1       | 15       | 3,7350   | 4,0170 | 4,2550 |
| 15Y                 | 3,8966 | -1       | 15       | 3,9570   | 4,1540 | 4,3160 |
| 20Y                 | 4,0013 | -1       | 16       | 4,0380   | 4,1740 | 4,2780 |
| 30Y                 | 3,9846 | -1       | 17       | 3,9950   | 4,0680 | 4,1110 |



| COMMODITIES | LAST      | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|-----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 63,38     | -1,51   | 2,28    | OT 2Y      | 1,961 | -0,01    | 6,70     |
| JETFUEL     | 829,00    | 33,00   | 146,75  | OT 5Y      | 2,382 | 0,00     | 9,10     |
| DIESEL      | 812,25    | 44,00   | 166,00  | OT 10Y     | 3,045 | 0,00     | 8,70     |
| COBRE       | 10.698,00 | -59,00  | 115,00  | BUND 10Y   | 2,690 | 0,20     | 12,20    |
| ZINCO       | 3.020,37  | 1,60    | 79,67   | SCHATZ 2Y  | 2,372 | -0,74    | 9,30     |
| OURO        | 4.075,64  | 8,40    | -280,66 | T-NOTE 10Y | 4,395 | -1,09    | 8,30     |
| TRIGO       | 551,50    | -7,50   | 31,25   | T-NOTE 2Y  | 3,818 | -1,00    | 14,00    |
| LICENÇA C02 | 80,61     | -0,61   | 1,15    | GILT 10Y   | 5,060 | 7,69     | 12,30    |


**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1583 | -0,06%  | -0,62%  | 1,1642 | 1,1691 | 1,1780 |
| EUR/GBP | 0,8827 | -0,07%  | -1,54%  | 0,8872 | 0,8909 | 0,8985 |
| EUR/JPY | 180,85 | -0,50%  | -2,84%  | 180,84 | 180,84 | 180,82 |
| EUR/CHF | 0,9286 | -0,28%  | -0,65%  | 0,9233 | 0,9187 | 0,9089 |
| EUR/BRL | 6,1617 | 0,06%   | 1,53%   | 6,3246 | 6,4861 | 6,7889 |
| EUR/PLN | 4,2294 | 0,19%   | 0,16%   | 4,2538 | 4,2745 | 4,3172 |

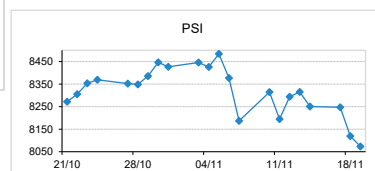

**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1583 | 0,8827 | 180,85 | 0,9286 | 11,0193 | 7,4691 | 1,6211 | 1,78541 | 6,1617 | 11,7540 |
| USD | 0,8660 | -      | 0,7646 | 156,52 | 0,8046 | 9,5395  | 6,4683 | 1,4037 | 1,5468  | 5,3364 | 10,1784 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,495   | -1,32 | -15,67 |
| BCP          | 0,788   | 0,13  | 69,57  |
| CORT. AMORIM | 6,510   | 0,93  | -19,13 |
| CTT          | 7,080   | -0,28 | 31,11  |
| EDP          | 3,739   | -1,42 | 20,96  |
| EDP R        | 11,280  | -0,97 | 12,35  |
| GALP         | 17,785  | -1,52 | 11,50  |
| IBERSOL      | 10,400  | -0,48 | 39,04  |
| J MARTINS    | 21,540  | 1,13  | 16,75  |
| MOTA ENGIL   | 5,110   | -7,34 | 75,36  |
| NAVIGATOR    | 2,976   | 0,20  | -17,10 |
| NOS          | 3,695   | 0,82  | 12,45  |
| REN          | 3,305   | -1,34 | 44,96  |
| SEMAPA       | 17,120  | -0,47 | 20,73  |
| SONAE SGPS   | 1,442   | 1,55  | 57,77  |
| TEIX. DUARTE | 0,680   | -2,86 | 760,76 |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| SONAE SGPS            | 1,55       |
| J MARTINS             | 1,13       |
| CORT. AMORI           | 0,93       |
| NOS                   | 0,82       |
| NAVIGATOR             | 0,20       |
| REN                   | -1,34      |
| EDP                   | -1,42      |
| GALP                  | -1,52      |
| TEIX. DUARTE          | -2,86      |
| MOTA ENGIL            | -7,34      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 8.072,95  | -0,57%  | 26,59% | 8.506,58  | 6.194,45  |
| CAC40      | 7.953,77  | -0,18%  | 7,76%  | 8.314,23  | 6.763,76  |
| ESTX 50 PR | 5.542,05  | 0,13%   | 13,20% | 5.818,07  | 4.540,22  |
| XTRA DAX   | 23.162,92 | -0,08%  | 16,34% | 24.771,34 | 18.489,91 |
| S&P 500    | 6.629,11  | 0,17%   | 12,70% | 6.920,34  | 4.835,04  |
| IBEX 35    | 15.889,30 | 0,39%   | 37,04% | 16.661,50 | 11.310,50 |
| NIKKEI 225 | 48.537,70 | -0,34%  | 21,67% | 52.636,87 | 30.792,74 |

