

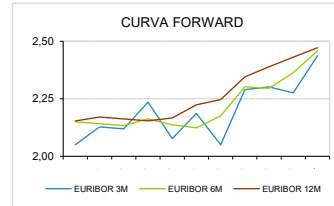
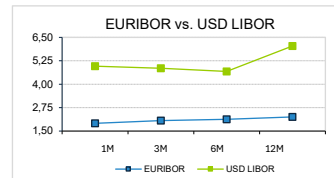
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

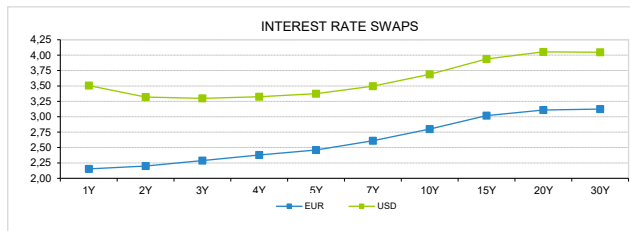
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 1,9120 | 3        | 3        | 1M        | 4,9602     | 0        | -35      | 3,8526 | -0,2000 |
| 3M                      | 2,0550 | 3        | 4        | 3M        | 4,8537     | 0        | -42      | 3,7788 | -0,0550 |
| 6M                      | 2,1260 | 1        | -1       | 6M        | 4,6821     | -1       | -45      | 3,6982 | 0,0500  |
| 12M                     | 2,2540 | 0        | 5        | 12M       | 6,0414     | 8        | 31       | 3,5880 | 0,1400  |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,1526 | 1        | 2        | 2,2480 | 2,6560 | 2,9470 |
| 2Y                  | 2,1995 | 2        | 6        | 2,3597 | 2,7325 | 3,0178 |
| 3Y                  | 2,2887 | 2        | 7        | 2,4560 | 2,8020 | 3,0800 |
| 4Y                  | 2,3780 | 2        | 9        | 2,5410 | 2,8718 | 3,1370 |
| 5Y                  | 2,4600 | 2        | 10       | 2,6181 | 2,9357 | 3,1886 |
| 7Y                  | 2,6089 | 2        | 12       | 2,7600 | 3,0490 | 3,2790 |
| 10Y                 | 2,7992 | 2        | 14       | 2,9350 | 3,1830 | 3,3650 |
| 15Y                 | 3,0187 | 2        | 16       | 3,1190 | 3,2898 | 3,3988 |
| 20Y                 | 3,1087 | 1        | 18       | 3,1808 | 3,3009 | 3,3716 |
| 30Y                 | 3,1248 | 1        | 20       | 3,1720 | 3,2504 | 3,2929 |

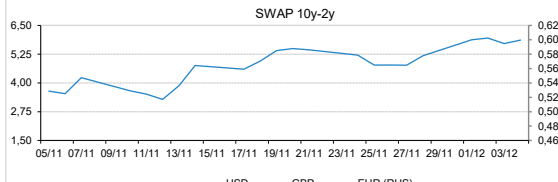
| TAXA DE REFERENCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,15  |
| EUA                                 | 4,00  |
| Reino Unido                         | 4,00  |
| Japão                               | 0,50  |
| Canadá    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



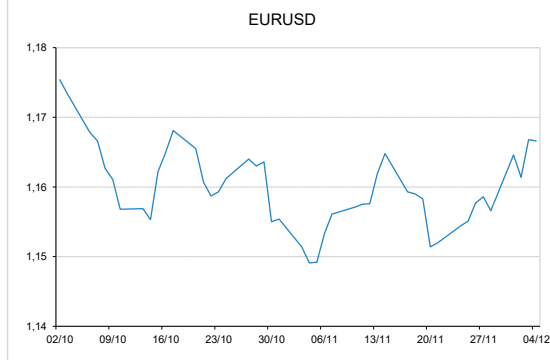
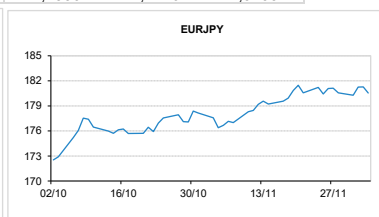
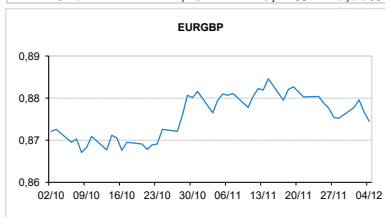
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 3,5070 | 2        | -9       | 3,1260   | 3,4110 | 3,7690 |
| 2Y                  | 3,3204 | 4        | -5       | 3,1900   | 3,4915 | 3,8490 |
| 3Y                  | 3,2986 | 4        | -3       | 3,2610   | 3,5800 | 3,9280 |
| 4Y                  | 3,3255 | 4        | -2       | 3,3360   | 3,6630 | 4,0020 |
| 5Y                  | 3,3729 | 4        | -1       | 3,4160   | 3,7430 | 4,0670 |
| 7Y                  | 3,4970 | 4        | 0        | 3,5710   | 3,8860 | 4,1890 |
| 10Y                 | 3,6878 | 4        | 3        | 3,7730   | 4,0670 | 4,3190 |
| 15Y                 | 3,9385 | 3        | 6        | 4,0090   | 4,2170 | 4,3900 |
| 20Y                 | 4,0535 | 3        | 8        | 4,0980   | 4,2435 | 4,3570 |
| 30Y                 | 4,0466 | 3        | 10       | 4,0640   | 4,1440 | 4,1950 |



| COMMODITIES | LAST      | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|-----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 63,49     | 0,82    | -0,58   | OT 2Y      | 2,073 | 0,03     | 13,00    |
| JETFUEL     | 716,25    | -20,00  | -52,50  | OT 5Y      | 2,441 | 0,04     | 8,80     |
| DIESEL      | 673,75    | -20,25  | -66,75  | OT 10Y     | 3,101 | 0,03     | 9,20     |
| COBRE       | 11.448,50 | 342,50  | 632,50  | BUND 10Y   | 2,718 | 2,17     | 12,30    |
| ZINCO       | 3.154,65  | -24,39  | 6,36    | SCHATZ 2Y  | 2,429 | 1,72     | 7,90     |
| OURO        | 4.214,29  | 11,21   | 282,20  | T-NOTE 10Y | 4,410 | 4,16     | -0,30    |
| TRIGO       | 540,50    | 2,25    | -22,25  | T-NOTE 2Y  | 3,732 | 4,77     | -0,60    |
| LICENÇA C02 | 82,52     | 0,73    | 0,21    | GILT 10Y   | 5,068 | -0,27    | 8,80     |


**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1666 | -0,02%  | 1,52%   | 1,1720 | 1,1768 | 1,1852 |
| EUR/GBP | 0,8745 | 0,24%   | 0,57%   | 0,8786 | 0,8823 | 0,8892 |
| EUR/JPY | 180,55 | 0,40%   | -2,30%  | 180,54 | 180,54 | 180,53 |
| EUR/CHF | 0,9352 | -0,21%  | -0,51%  | 0,9301 | 0,9252 | 0,9154 |
| EUR/BRL | 6,1778 | 0,29%   | 0,36%   | 6,3359 | 6,4933 | 6,8019 |
| EUR/PLN | 4,2321 | -0,11%  | 0,66%   | 4,2550 | 4,2746 | 4,3135 |


**FIXINGS CONTRA USD e EUR**

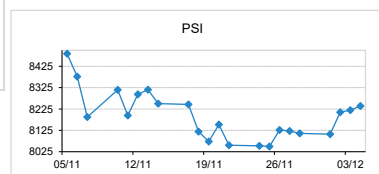
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1666 | 0,8745 | 180,55 | 0,9352 | 10,9679 | 7,4689 | 1,6250 | 1,76155 | 6,1778 | 11,7681 |
| USD | 0,8567 | -      | 0,7478 | 154,63 | 0,8008 | 9,3956  | 6,3989 | 1,3931 | 1,5106  | 5,2926 | 10,0818 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,540   | 0,89  | -14,82 |
| BCP          | 0,856   | 2,08  | 84,12  |
| CORT. AMORIM | 6,560   | 0,00  | -18,51 |
| CTT          | 7,150   | -0,42 | 32,41  |
| EDP          | 3,878   | 0,75  | 25,46  |
| EDP R        | 11,820  | -0,34 | 17,73  |
| GALP         | 17,700  | 0,40  | 10,97  |
| IBERSOL      | 10,050  | 0,00  | 34,36  |
| J MARTINS    | 20,120  | -1,18 | 9,05   |
| MOTA ENGIL   | 4,700   | 0,13  | 61,29  |
| NAVIGATOR    | 3,086   | 1,58  | -14,04 |
| NOS          | 3,775   | 0,27  | 14,89  |
| REN          | 3,275   | -0,46 | 43,64  |
| SEMAPA       | 16,880  | -0,12 | 19,04  |
| SONAE SGPS   | 1,548   | -0,77 | 69,37  |
| TEIX. DUARTE | 0,690   | -1,43 | 773,42 |

**MAIORES GANHOS/PERDAS**

| Título       | Variação % |
|--------------|------------|
| BCP          | 2,08       |
| NAVIGATOR    | 1,58       |
| ALTRI        | 0,89       |
| EDP          | 0,75       |
| GALP         | 0,40       |
| CTT          | -0,42      |
| REN          | -0,46      |
| SONAE SGPS   | -0,77      |
| J MARTINS    | -1,18      |
| TEIX. DUARTE | -1,43      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 8.238,67  | 0,23%   | 29,19% | 8.506,58  | 6.194,45  |
| CAC40      | 8.122,03  | 0,43%   | 10,04% | 8.314,23  | 6.763,76  |
| ESTX 50 PR | 5.718,08  | 0,41%   | 16,79% | 5.818,07  | 4.540,22  |
| XTRA DAX   | 23.882,03 | 0,79%   | 19,96% | 24.771,34 | 18.489,91 |
| S&P 500    | 6.846,36  | -0,03%  | 16,42% | 6.920,34  | 4.835,04  |
| IBEX 35    | 16.746,60 | 0,97%   | 44,43% | 16.759,20 | 11.310,50 |
| NIKKEI 225 | 51.028,42 | 2,33%   | 27,91% | 52.636,87 | 30.792,74 |

