

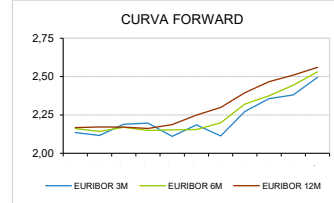
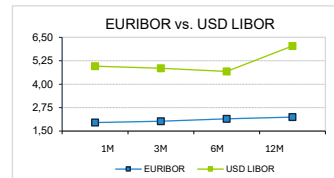
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

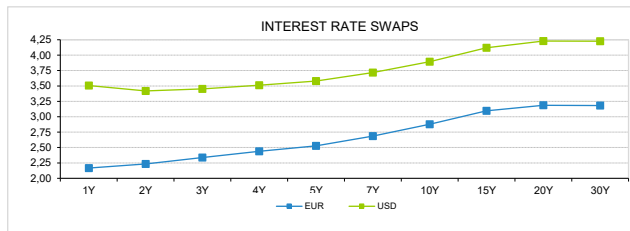
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 1,9540 | 1        | 7        | 1M        | 4,9602     | 0        | -35      | 3,7279 | -0,1000 |
| 3M                      | 2,0260 | -1       | 1        | 3M        | 4,8537     | 0        | -42      | 3,7231 | -0,0453 |
| 6M                      | 2,1490 | -1       | 3        | 6M        | 4,6821     | -1       | -45      | 3,6531 | 0,0150  |
| 12M                     | 2,2460 | 0        | -1       | 12M       | 6,0414     | 8        | 31       | 3,5705 | 0,0900  |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,1666 | -1       | -1       | 2,3005 | 2,7588 | 3,0468 |
| 2Y                  | 2,2330 | -2       | -3       | 2,4250 | 2,8324 | 3,1193 |
| 3Y                  | 2,3371 | -3       | -3       | 2,5330 | 2,9020 | 3,1800 |
| 4Y                  | 2,4384 | -3       | -4       | 2,6230 | 2,9720 | 3,2330 |
| 5Y                  | 2,5280 | -3       | -4       | 2,7031 | 3,0345 | 3,2821 |
| 7Y                  | 2,6859 | -2       | -3       | 2,8480 | 3,1450 | 3,3690 |
| 10Y                 | 2,8787 | -2       | -4       | 3,0204 | 3,2739 | 3,4510 |
| 15Y                 | 3,0968 | -2       | -4       | 3,2020 | 3,3764 | 3,4818 |
| 20Y                 | 3,1859 | -2       | -4       | 3,2610 | 3,3800 | 3,4431 |
| 30Y                 | 3,1820 | -1       | -6       | 3,2290 | 3,3001 | 3,3300 |

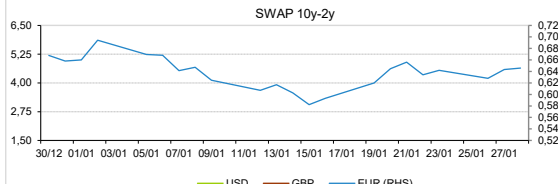
| TAXA DE REFERENCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,15  |
| EUA                                 | 3,75  |
| Reino Unido                         | 3,75  |
| Japão                               | 0,75  |
| Canadá    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



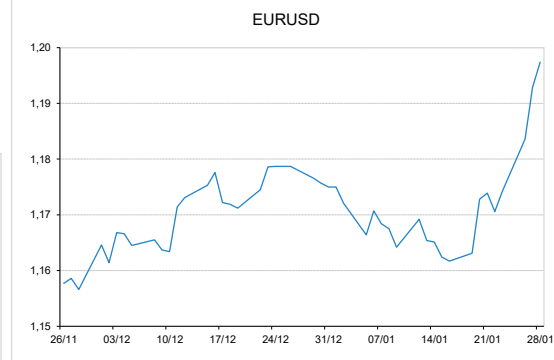
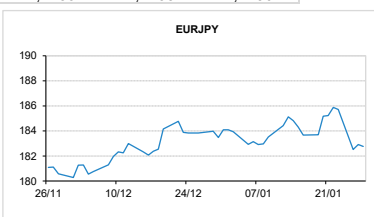
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 3,5079 | 1        | 8        | 3,3260   | 3,7100 | 4,0370 |
| 2Y                  | 3,4191 | 1        | 13       | 3,4210   | 3,7910 | 4,1120 |
| 3Y                  | 3,4509 | 1        | 15       | 3,5130   | 3,8700 | 4,1710 |
| 4Y                  | 3,5126 | 1        | 16       | 3,5990   | 3,9450 | 4,2300 |
| 5Y                  | 3,5795 | 2        | 17       | 3,6790   | 4,0100 | 4,2810 |
| 7Y                  | 3,7159 | 2        | 17       | 3,8250   | 4,1260 | 4,3810 |
| 10Y                 | 3,8926 | 2        | 15       | 4,0010   | 4,2790 | 4,4940 |
| 15Y                 | 4,1200 | 2        | 12       | 4,2100   | 4,4100 | 4,5610 |
| 20Y                 | 4,2287 | 2        | 11       | 4,2910   | 4,4330 | 4,5310 |
| 30Y                 | 4,2261 | 2        | 10       | 4,2560   | 4,3340 | 4,3730 |



| COMMODITIES | LAST      | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|-----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 67,97     | 0,40    | 7,73    | OT 2Y      | 2,115 | -0,01    | 5,70     |
| JETFUEL     | 740,75    | 6,00    | 22,50   | OT 5Y      | 2,611 | -0,02    | 14,90    |
| DIESEL      | 689,50    | 1,00    | 44,25   | OT 10Y     | 3,213 | -0,01    | 9,90     |
| COBRE       | 13.024,00 | -192,50 | 844,00  | BUND 10Y   | 2,751 | -1,49    | -2,70    |
| ZINCO       | 3.333,78  | 4,31    | 247,14  | SCHATZ 2Y  | 2,431 | -2,46    | -4,20    |
| OURO        | 5.287,94  | 107,78  | 955,59  | T-NOTE 10Y | 4,543 | 2,20     | 13,00    |
| TRIGO       | 538,50    | 15,25   | 19,50   | T-NOTE 2Y  | 3,828 | 1,40     | 14,00    |
| LICENÇA C02 | 86,16     | -2,21   | -1,85   | GILT 10Y   | 5,200 | 3,84     | 7,50     |


**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1974 | 0,38%   | 1,77%   | 1,2025 | 1,2074 | 1,2161 |
| EUR/GBP | 0,8685 | -0,02%  | 0,47%   | 0,8723 | 0,8760 | 0,8829 |
| EUR/JPY | 182,76 | 0,09%   | 0,66%   | 182,75 | 182,75 | 182,74 |
| EUR/CHF | 0,9195 | -0,28%  | 1,02%   | 0,9145 | 0,9095 | 0,8997 |
| EUR/BRL | 6,2248 | 0,30%   | 5,37%   | 6,3839 | 6,5491 | 6,8427 |
| EUR/PLN | 4,2059 | -0,18%  | 0,53%   | 4,2239 | 4,2405 | 4,2730 |


**FIXINGS CONTRA USD e EUR**

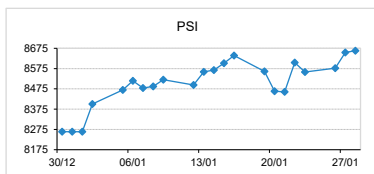
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1974 | 0,8685 | 182,76 | 0,9195 | 10,5880 | 7,4664 | 1,6209 | 1,70806 | 6,2248 | 11,5098 |
| USD | 0,8372 | -      | 0,7255 | 153,49 | 0,7694 | 8,8538  | 6,2515 | 1,3557 | 1,4295  | 5,2104 | 9,6306  |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,450   | -0,34 | -1,11  |
| BCP          | 0,913   | -0,78 | 1,90   |
| CORT. AMORIM | 6,710   | -0,59 | 1,51   |
| CTT          | 6,890   | 0,58  | -7,27  |
| EDP          | 4,349   | 0,44  | 11,09  |
| EDP R        | 12,780  | -1,31 | 6,15   |
| GALP         | 16,390  | 3,02  | 12,03  |
| IBERSOL      | 10,600  | -0,93 | 7,07   |
| J MARTINS    | 20,360  | -0,20 | 0,49   |
| MOTA ENGL    | 4,378   | -1,40 | -11,52 |
| NAVIGATOR    | 3,230   | 0,25  | 2,87   |
| NOS          | 4,385   | 1,27  | 9,22   |
| REN          | 3,395   | 0,59  | 5,60   |
| SEMAPA       | 22,250  | 1,83  | 6,46   |
| SONAE SGPS   | 1,760   | -0,23 | 9,18   |
| TEIX. DUARTE | 0,488   | -1,61 | -23,27 |

**MAIORES GANHOS/PERDAS**

| Título       | Variação % |
|--------------|------------|
| GALP         | 3,02       |
| SEMAPA       | 1,83       |
| NOS          | 1,27       |
| REN          | 0,59       |
| CTT          | 0,58       |
| BCP          | -0,78      |
| IBERSOL      | -0,93      |
| EDP R        | -1,31      |
| MOTA ENGL    | -1,40      |
| TEIX. DUARTE | -1,61      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 8.663,41  | 0,11%   | 4,84%  | 8.654,25  | 6.194,45  |
| CAC40      | 8.066,68  | -1,06%  | -1,02% | 8.396,72  | 6.763,76  |
| ESTX 50 PR | 5.933,20  | -1,02%  | 2,45%  | 6.053,68  | 4.540,22  |
| XTRA DAX   | 24.822,79 | -0,29%  | 1,36%  | 25.507,79 | 18.489,91 |
| S&P 500    | 6.976,91  | -0,04%  | 1,91%  | 6.988,82  | 4.835,04  |
| IBEX 35    | 17.607,60 | -1,10%  | 1,73%  | 17.833,50 | 11.583,00 |
| NIKKEI 225 | 53.358,71 | 0,05%   | 6,00%  | 54.487,32 | 30.792,74 |

