

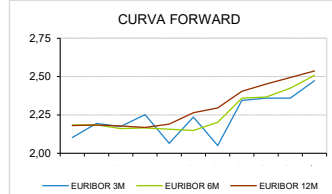
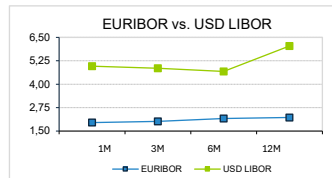
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

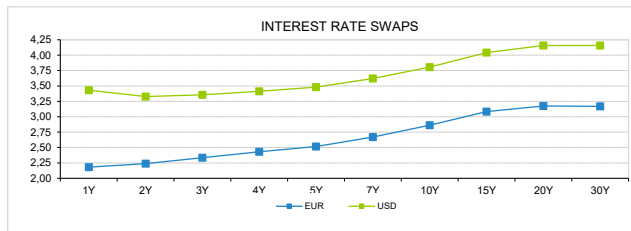
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 1,9530 | 1        | -2       | 1M        | 4,9602     | 0        | -35      | 3,7260 | -0,0500 |
| 3M                      | 2,0200 | -2       | -1       | 3M        | 4,8537     | 0        | -42      | 3,7045 | -0,0182 |
| 6M                      | 2,1720 | 0        | 7        | 6M        | 4,6821     | -1       | -45      | 3,6303 | 0,0350  |
| 12M                     | 2,2250 | -1       | -3       | 12M       | 6,0414     | 8        | 31       | 3,5488 | 0,1000  |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,1814 | 0        | 1        | 2,2946 | 2,7292 | 3,0195 |
| 2Y                  | 2,2382 | 0        | -3       | 2,4155 | 2,8028 | 3,0900 |
| 3Y                  | 2,3355 | 0        | -4       | 2,5180 | 2,8730 | 3,1530 |
| 4Y                  | 2,4311 | 0        | -5       | 2,6040 | 2,9411 | 3,2080 |
| 5Y                  | 2,5160 | 0        | -6       | 2,6824 | 3,0063 | 3,2595 |
| 7Y                  | 2,6694 | -1       | -6       | 2,8270 | 3,1190 | 3,3480 |
| 10Y                 | 2,8620 | -1       | -7       | 3,0020 | 3,2530 | 3,4380 |
| 15Y                 | 3,0842 | -2       | -7       | 3,1876 | 3,3615 | 3,4725 |
| 20Y                 | 3,1747 | -2       | -8       | 3,2485 | 3,3670 | 3,4335 |
| 30Y                 | 3,1697 | -2       | -8       | 3,2150 | 3,2837 | 3,3123 |

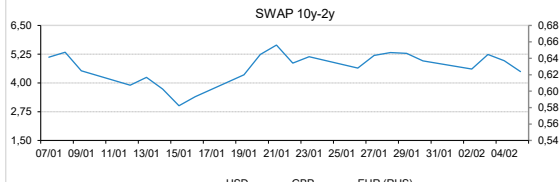
| TAXA DE REFERENCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,15  |
| EUA                                 | 3,75  |
| Reino Unido                         | 3,75  |
| Japão                               | 0,75  |
| Canadá                              | 2,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 15,00 |
| Austrália                           | 3,85  |
| Índia                               | 3,00  |



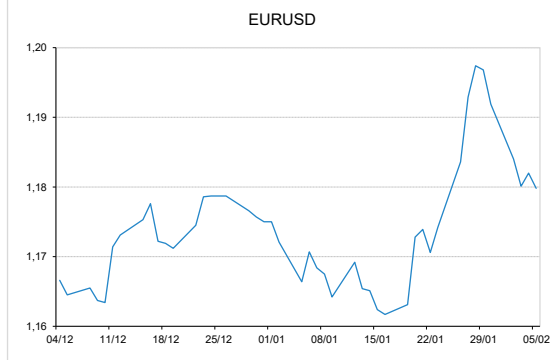
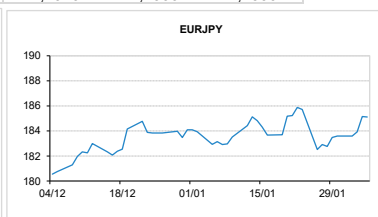
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 3,4318 | -6       | 1        | 3,2210   | 3,6040 | 3,9540 |
| 2Y                  | 3,3279 | -7       | 3        | 3,3140   | 3,6880 | 4,0230 |
| 3Y                  | 3,3557 | -7       | 4        | 3,4080   | 3,7730 | 4,0870 |
| 4Y                  | 3,4142 | -7       | 4        | 3,4950   | 3,8490 | 4,1470 |
| 5Y                  | 3,4801 | -7       | 4        | 3,5790   | 3,9180 | 4,2030 |
| 7Y                  | 3,6219 | -7       | 3        | 3,7290   | 4,0410 | 4,3075 |
| 10Y                 | 3,8067 | -7       | 2        | 3,9130   | 4,1980 | 4,4210 |
| 15Y                 | 4,0421 | -7       | 0        | 4,1280   | 4,3335 | 4,4900 |
| 20Y                 | 4,1553 | -7       | -1       | 4,2130   | 4,3600 | 4,4640 |
| 30Y                 | 4,1574 | -7       | -1       | 4,1870   | 4,2690 | 4,3120 |



| COMMODITIES | LAST      | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|-----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 67,49     | -1,97   | 6,12    | OT 2Y      | 2,118 | -0,01    | 7,30     |
| JETFUEL     | 762,50    | 4,00    | 90,25   | OT 5Y      | 2,604 | 0,00     | 13,30    |
| DIESEL      | 695,25    | 1,75    | 76,00   | OT 10Y     | 3,204 | -0,01    | 6,30     |
| COBRE       | 13.040,00 | -433,50 | 575,00  | BUND 10Y   | 2,738 | -2,18    | -5,20    |
| ZINCO       | 3.294,06  | -26,92  | 176,52  | SCHATZ 2Y  | 2,431 | -0,25    | -3,00    |
| OURO        | 4.900,05  | -64,88  | 450,90  | T-NOTE 10Y | 4,490 | -5,31    | 3,10     |
| TRIGO       | 535,00    | 8,25    | 22,50   | T-NOTE 2Y  | 3,748 | -5,98    | 3,60     |
| LICENÇA C02 | 78,50     | -4,42   | -8,75   | GILT 10Y   | 5,259 | 4,82     | 13,00    |


**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1798 | -0,19%  | 1,15%   | 1,1848 | 1,1894 | 1,1974 |
| EUR/GBP | 0,8691 | -0,86%  | -0,17%  | 0,8728 | 0,8762 | 0,8827 |
| EUR/JPY | 185,11 | 0,02%   | -1,18%  | 185,10 | 185,10 | 185,09 |
| EUR/CHF | 0,9171 | 0,07%   | 1,20%   | 0,9121 | 0,9072 | 0,8974 |
| EUR/BRL | 6,2055 | -0,24%  | 2,15%   | 6,3618 | 6,5220 | 6,8058 |
| EUR/PLN | 4,2191 | -0,01%  | -0,15%  | 4,2373 | 4,2533 | 4,2853 |


**FIXINGS CONTRA USD e EUR**

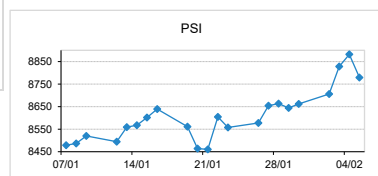
|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1798 | 0,8691 | 185,11  | 0,9171 | 10,6383 | 7,4659 | 1,6132 | 1,69176 | 6,2055 | 11,5102 |
| USD | 0,8480 | -      | 0,7393 | 156,815 | 0,7770 | 9,0337  | 6,3312 | 1,3684 | 1,4386  | 5,2750 | 9,7817  |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,485   | -0,55 | -0,33  |
| BCP          | 0,898   | -3,65 | 0,22   |
| CORT. AMORIM | 6,860   | 0,44  | 3,78   |
| CTT          | 7,210   | 1,84  | -2,96  |
| EDP          | 4,278   | -0,95 | 9,27   |
| EDP R        | 13,000  | -0,99 | 7,97   |
| GALP         | 17,010  | 0,12  | 16,27  |
| IBERSOL      | 10,700  | 0,47  | 8,08   |
| J MARTINS    | 20,300  | -2,31 | 0,20   |
| MOTA ENGIL   | 4,632   | -0,86 | -6,39  |
| NAVIGATOR    | 3,256   | -0,61 | 3,69   |
| NOS          | 4,555   | -1,19 | 13,45  |
| REN          | 3,510   | -0,71 | 9,18   |
| SEMAPA       | 22,350  | -0,67 | 6,94   |
| SONAE SGPS   | 1,836   | -0,54 | 13,90  |
| TEIX. DUARTE | 0,488   | 0,21  | -23,27 |

**MAIORES GANHOS/PERDAS**

| Título       | Variação % |
|--------------|------------|
| CTT          | 1,84       |
| IBERSOL      | 0,47       |
| CORT. AMORI  | 0,44       |
| TEIX. DUARTE | 0,21       |
| GALP         | 0,12       |
| EDP          | -0,95      |
| EDP R        | -0,99      |
| NOS          | -1,19      |
| J MARTINS    | -2,31      |
| BCP          | -3,65      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 8.779,01  | -1,16%  | 6,24%  | 8.956,62  | 6.194,45  |
| CAC40      | 8.238,17  | -0,29%  | 1,09%  | 8.396,72  | 6.763,76  |
| ESTX 50 PR | 5.925,70  | -0,75%  | 2,32%  | 6.073,34  | 4.540,22  |
| XTRA DAX   | 24.491,06 | -0,46%  | 0,00%  | 25.507,79 | 18.489,91 |
| S&P 500    | 6.826,70  | -0,79%  | -0,26% | 7.002,28  | 4.835,04  |
| IBEX 35    | 17.746,30 | -1,97%  | 2,53%  | 18.271,20 | 11.583,00 |
| NIKKEI 225 | 53.818,04 | -0,88%  | 6,91%  | 54.782,83 | 30.792,74 |

