

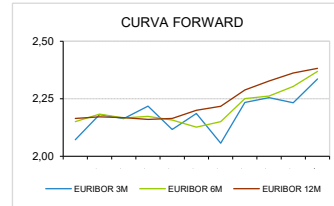
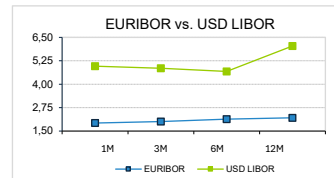
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
 derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

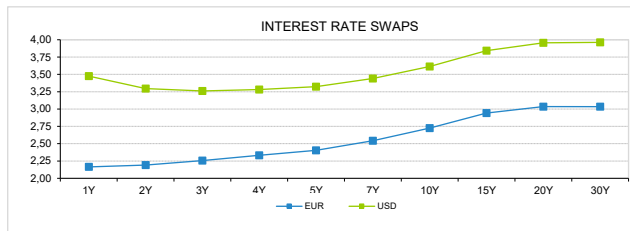
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 1,9280 | -1       | -3       | 1M        | 4,9602     | 0        | -35      | 3,6958 | -0,0975 |
| 3M                      | 2,0110 | -3       | -3       | 3M        | 4,8537     | 0        | -42      | 3,5819 | -0,0052 |
| 6M                      | 2,1390 | -1       | -2       | 6M        | 4,6821     | -1       | -45      | 3,5121 | 0,0300  |
| 12M                     | 2,2080 | 0        | -4       | 12M       | 6,0414     | 8        | 31       | 3,4269 | 0,1200  |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,1648 | -1       | -2       | 2,2172 | 2,5635 | 2,8498 |
| 2Y                  | 2,1907 | 0        | -7       | 2,3046 | 2,6357 | 2,9190 |
| 3Y                  | 2,2570 | 0        | -12      | 2,3890 | 2,7060 | 2,9830 |
| 4Y                  | 2,3311 | 0        | -14      | 2,4660 | 2,7745 | 3,0400 |
| 5Y                  | 2,4030 | 0        | -15      | 2,5391 | 2,8380 | 3,0902 |
| 7Y                  | 2,5418 | 0        | -16      | 2,6760 | 2,9510 | 3,1810 |
| 10Y                 | 2,7243 | 0        | -17      | 2,8471 | 3,0880 | 3,2741 |
| 15Y                 | 2,9423 | 0        | -16      | 3,0359 | 3,2031 | 3,3156 |
| 20Y                 | 3,0354 | 0        | -15      | 3,1006 | 3,2134 | 3,2820 |
| 30Y                 | 3,0353 | 0        | -14      | 3,0750 | 3,1391 | 3,1700 |

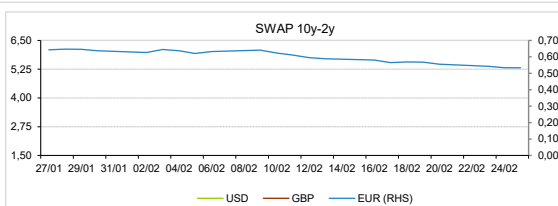
| TAXA DE REFERENCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,15  |
| EUA                                 | 3,75  |
| Reino Unido                         | 3,75  |
| Japão                               | 0,75  |
| Canadá    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



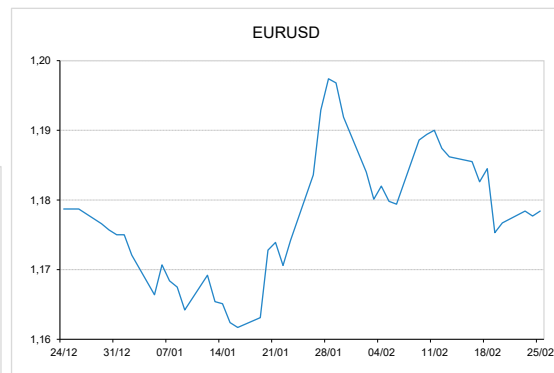
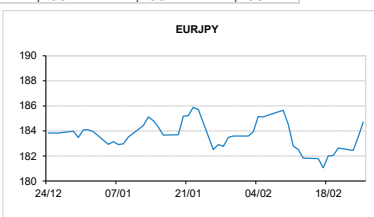
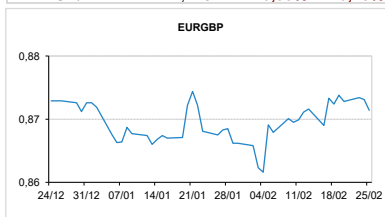
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 3,4747 | 0        | -5       | 3,1030   | 3,3430 | 3,6880 |
| 2Y                  | 3,2954 | 1        | -14      | 3,1470   | 3,4260 | 3,7620 |
| 3Y                  | 3,2609 | 2        | -20      | 3,2100   | 3,5100 | 3,8340 |
| 4Y                  | 3,2813 | 2        | -23      | 3,2810   | 3,5880 | 3,8970 |
| 5Y                  | 3,3241 | 2        | -24      | 3,3570   | 3,6620 | 3,9580 |
| 7Y                  | 3,4405 | 2        | -25      | 3,5010   | 3,7915 | 4,0680 |
| 10Y                 | 3,6133 | 1        | -25      | 3,6870   | 3,9570 | 4,1850 |
| 15Y                 | 3,8421 | 1        | -24      | 3,9030   | 4,0980 | 4,2590 |
| 20Y                 | 3,9553 | 1        | -23      | 3,9930   | 4,1320 | 4,2420 |
| 30Y                 | 3,9625 | 1        | -21      | 3,9760   | 4,0520 | 4,1020 |



| COMMODITIES | LAST      | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|-----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 70,73     | -0,04   | 5,66    | OT 2Y      | 2,079 | 0,01     | -5,20    |
| JETFUEL     | 800,00    | -16,50  | 66,00   | OT 5Y      | 2,477 | 0,00     | -15,00   |
| DIESEL      | 741,75    | -16,75  | 57,00   | OT 10Y     | 3,050 | -0,01    | -17,60   |
| COBRE       | 13.195,00 | 298,00  | 51,50   | BUND 10Y   | 2,595 | -0,10    | -16,80   |
| ZINCO       | 3.362,32  | 23,09   | 107,13  | SCHATZ 2Y  | 2,395 | 0,25     | -6,80    |
| OURO        | 5.208,33  | 64,48   | 199,63  | T-NOTE 10Y | 4,354 | 0,72     | -16,30   |
| TRIGO       | 566,75    | -6,50   | 27,75   | T-NOTE 2Y  | 3,752 | 1,59     | -8,20    |
| LICENÇA C02 | 72,50     | 1,83    | -15,90  | GILT 10Y   | 4,923 | 1,07     | -21,10   |


**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1784 | 0,06%   | -0,44%  | 1,1835 | 1,1885 | 1,1966 |
| EUR/GBP | 0,8714 | 0,20%   | -0,45%  | 0,8749 | 0,8782 | 0,8845 |
| EUR/JPY | 184,7  | -0,63%  | -1,18%  | 184,69 | 184,69 | 184,68 |
| EUR/CHF | 0,9121 | -0,09%  | 1,19%   | 0,9071 | 0,9020 | 0,8925 |
| EUR/BRL | 6,0653 | 0,04%   | 3,49%   | 6,2223 | 6,3772 | 6,6442 |
| EUR/PLN | 4,2184 | -0,05%  | -0,25%  | 4,2367 | 4,2537 | 4,2851 |


**FIXINGS CONTRA USD e EUR**

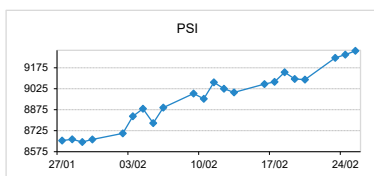
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1784 | 0,8714 | 184,70 | 0,9121 | 10,6547 | 7,4714 | 1,6152 | 1,65903 | 6,0653 | 11,2749 |
| USD | 0,8476 | -      | 0,739  | 156,4  | 0,7733 | 9,0368  | 6,3323 | 1,3684 | 1,4071  | 5,1498 | 9,5578  |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,830   | 0,73  | 7,33   |
| BCP          | 0,915   | 1,13  | 2,14   |
| CORT. AMORIM | 6,880   | -1,01 | 4,08   |
| CTT          | 7,240   | 0,98  | -2,56  |
| EDP          | 4,486   | 1,49  | 14,58  |
| EDP R        | 13,500  | 0,00  | 12,13  |
| GALP         | 18,255  | -0,90 | 24,78  |
| IBERSOL      | 11,450  | 0,00  | 15,66  |
| J MARTINS    | 21,920  | -0,72 | 8,19   |
| MOTA ENGL    | 5,350   | 1,13  | 8,12   |
| NAVIGATOR    | 3,410   | 0,06  | 8,60   |
| NOS          | 5,040   | -0,20 | 25,53  |
| REN          | 3,820   | 0,00  | 18,82  |
| SEMAPA       | 24,100  | -0,82 | 15,31  |
| SONAE SGPS   | 2,000   | 0,81  | 24,07  |
| TEIX. DUARTE | 0,522   | 0,77  | -17,92 |

**MAIORES GANHOS/PERDAS**

| Título      | Variação % |
|-------------|------------|
| EDP         | 1,49       |
| MOTA ENGL   | 1,13       |
| BCP         | 1,13       |
| CTT         | 0,98       |
| SONAE SGPS  | 0,81       |
| NOS         | -0,20      |
| J MARTINS   | -0,72      |
| SEMAPA      | -0,82      |
| GALP        | -0,90      |
| CORT. AMORI | -1,01      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 9.295,90  | 0,29%   | 12,49% | 9.314,30  | 6.194,45  |
| CAC40      | 8.559,07  | 0,47%   | 5,03%  | 8.560,91  | 6.763,76  |
| ESTX 50 PR | 6.173,32  | 0,93%   | 6,59%  | 6.176,87  | 4.540,22  |
| XTRA DAX   | 25.175,94 | 0,76%   | 2,80%  | 25.507,79 | 18.489,91 |
| S&P 500    | 6.932,18  | 0,61%   | 1,27%  | 7.002,28  | 4.835,04  |
| IBEX 35    | 18.461,00 | 1,49%   | 6,66%  | 18.461,00 | 11.583,00 |
| NIKKEI 225 | 58.583,12 | 2,20%   | 16,38% | 58.875,17 | 30.792,74 |

