

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

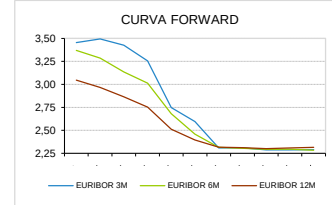
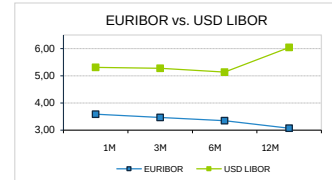
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

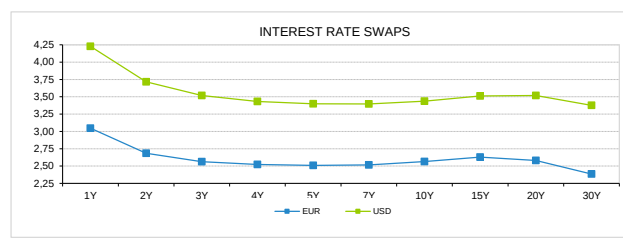
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,5880 | 0        | -2       | 1M        | 5,3098     | -1       | -15      | 4,9377 | 1,1089 |
| 3M                      | 3,4690 | -2       | -15      | 3M        | 5,2782     | 0        | -23      | 4,8807 | 1,0400 |
| 6M                      | 3,3510 | -1       | -20      | 6M        | 5,1370     | 1        | -37      | 4,7379 | 0,9150 |
| 12M                     | 3,0720 | -2       | -25      | 12M       | 6,0414     | 8        | 31       | 4,4630 | 0,9050 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,0468 | 0        | -13      | 2,3161 | 2,3898 | 2,5056 |
| 2Y                  | 2,6846 | 1        | -5       | 2,3154 | 2,4203 | 2,5355 |
| 3Y                  | 2,5638 | 1        | -2       | 2,3340 | 2,4490 | 2,5660 |
| 4Y                  | 2,5229 | 2        | 1        | 2,3670 | 2,4760 | 2,5980 |
| 5Y                  | 2,5087 | 2        | 4        | 2,3933 | 2,5060 | 2,6284 |
| 7Y                  | 2,5155 | 2        | 5        | 2,4480 | 2,5650 | 2,6740 |
| 10Y                 | 2,5650 | 2        | 7        | 2,5310 | 2,6310 | 2,7010 |
| 15Y                 | 2,6288 | 2        | 6        | 2,5940 | 2,6212 | 2,6103 |
| 20Y                 | 2,5798 | 1        | 7        | 2,5308 | 2,5144 | 2,4722 |
| 30Y                 | 2,3847 | 2        | 8        | 2,3350 | 2,2987 | 2,2500 |

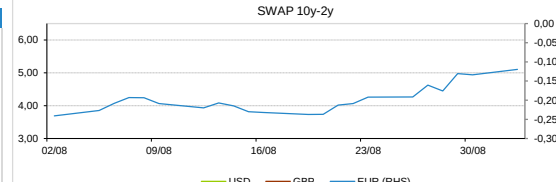
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 4,25  |
| EUA                                 | 5,50  |
| Reino Unido                         | 5,00  |
| Japão                               | 0,25  |
| Canadá                              | 4,50  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 10,50 |
| Austrália                           | 4,35  |
| Índia                               | 4,50  |



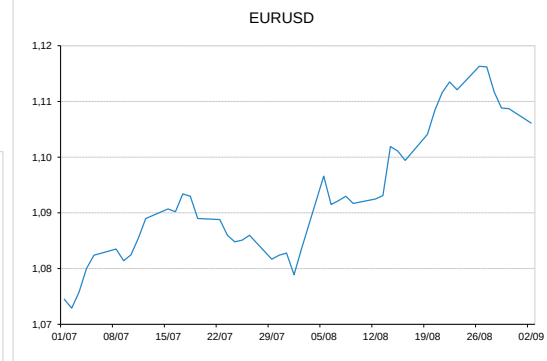
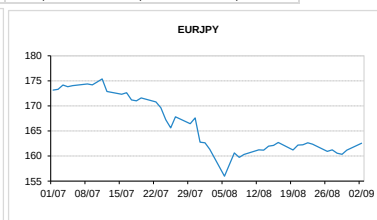
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 4,2275 | 0        | -50      | 3,1920   | 3,1540 | 3,3570 |
| 2Y                  | 3,7155 | 1        | -48      | 3,1470   | 3,2080 | 3,4020 |
| 3Y                  | 3,5174 | 2        | -43      | 3,1490   | 3,2570 | 3,4250 |
| 4Y                  | 3,4320 | 2        | -38      | 3,1765   | 3,3020 | 3,4570 |
| 5Y                  | 3,3986 | 3        | -35      | 3,2100   | 3,3340 | 3,4910 |
| 7Y                  | 3,3969 | 3        | -30      | 3,2760   | 3,4030 | 3,5355 |
| 10Y                 | 3,4367 | 3        | -26      | 3,3650   | 3,4770 | 3,5840 |
| 15Y                 | 3,5111 | 4        | -24      | 3,4520   | 3,5160 | 3,5740 |
| 20Y                 | 3,5175 | 4        | -22      | 3,4530   | 3,4670 | 3,4740 |
| 30Y                 | 3,3759 | 4        | -21      | 3,3040   | 3,2770 | 3,2400 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 76,94    | 0,01    | 0,67    | OT 2Y      | 2,531 | 0,00     | -10,30   |
| JETFUEL     | 744,25   | -7,00   | -27,75  | OT 5Y      | 2,477 | 0,01     | 2,00     |
| DIESEL      | 702,25   | -7,25   | -28,25  | OT 10Y     | 2,933 | 0,02     | 3,00     |
| COBRE       | 9.251,50 | -9,00   | 263,00  | BUND 10Y   | 2,249 | 6,12     | 11,30    |
| ZINCO       | 2.858,72 | 18,52   | 251,96  | SCHATZ 2Y  | 2,795 | 3,98     | 2,40     |
| OURO        | 2.500,92 | -2,47   | 57,68   | T-NOTE 10Y | 4,328 | 1,26     | -2,70    |
| TRIGO       | 551,50   | 2,75    | 2,50    | T-NOTE 2Y  | 4,024 | 0,60     | -13,20   |
| LICENÇA C02 | 70,49    | 0,19    | -0,09   | GILT 10Y   | 4,225 | 6,48     | 19,50    |


**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1061  | -0,23%  | 2,09%   | 1,1105 | 1,1145 | 1,1217 |
| EUR/GBP | 0,84218 | -0,12%  | 0,93%   | 0,8451 | 0,8484 | 0,8555 |
| EUR/JPY | 162,56  | -0,84%  | -0,73%  | 162,55 | 162,53 | 162,51 |
| EUR/CHF | 0,9424  | -0,35%  | -0,68%  | 0,9362 | 0,9305 | 0,9211 |
| EUR/BRL | 6,2237  | -0,45%  | 0,43%   | 6,3127 | 6,4109 | 6,6577 |
| EUR/PLN | 4,2693  | 0,26%   | 0,53%   | 4,2944 | 4,3254 | 4,3887 |


**FIXINGS CONTRA USD e EUR**

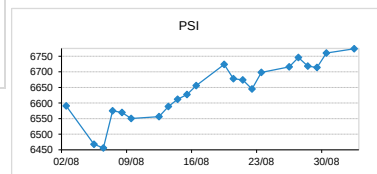
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1061 | 0,8422 | 162,56 | 0,9424 | 11,3484 | 7,4589 | 1,4936 | 1,63025 | 6,2237 | 11,7227 |
| USD | 0,9034 | -      | 0,7603 | 146,96 | 0,8512 | 10,2535 | 6,7382 | 1,3496 | 1,4723  | 5,6403 | 10,5882 |

**ACCIONISTA**

| TITULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,920   | 0,08  | 6,96   |
| BCP          | 0,420   | 1,08  | 53,21  |
| CORT. AMORIM | 9,040   | 0,67  | -1,09  |
| CTT          | 4,445   | -0,45 | 27,36  |
| EDP          | 3,811   | 0,40  | -16,33 |
| EDP R        | 14,400  | -0,48 | -22,27 |
| GALP         | 18,810  | 0,27  | 41,00  |
| GREENVOLT    | 8,355   | 0,66  | 2,14   |
| J MARTINS    | 16,660  | -0,48 | -27,69 |
| MOTA ENGIL   | 3,078   | 0,33  | -22,27 |
| NAVIGATOR    | 3,720   | 0,81  | 4,85   |
| NOS          | 3,545   | -1,53 | 10,78  |
| REN          | 2,375   | 0,42  | 2,15   |
| SEMAPA       | 14,380  | -0,42 | 7,31   |
| SONAE SGPS   | 0,950   | 0,21  | 5,03   |
| IBERSOL      | 7,200   | 0,00  | 7,78   |

**MAIORES GANHOS/PERDAS**

| Título       | Variação % |
|--------------|------------|
| BCP          | 1,08       |
| NAVIGATOR    | 0,81       |
| CORT. AMORIM | 0,67       |
| GREENVOLT    | 0,66       |
| REN          | 0,42       |
| SEMAPA       | -0,42      |
| CTT          | -0,45      |
| J MARTINS    | -0,48      |
| EDP R        | -0,48      |
| NOS          | -1,53      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6.773,88  | 0,20%   | 5,90%  | 6.993,53  | 5.823,43  |
| CAC40      | 7.646,42  | 0,20%   | 1,37%  | 8.259,19  | 6.773,82  |
| ESTX 50 PR | 4.973,07  | 0,30%   | 9,99%  | 5.121,71  | 3.993,10  |
| XTRA DAX   | 18.930,85 | 0,13%   | 13,01% | 18.970,71 | 14.630,21 |
| S&P 500    | 5.648,40  | 1,01%   | 18,42% | 5.669,67  | 4.103,78  |
| IBEX 35    | 11.395,30 | -0,06%  | 12,80% | 11.469,90 | 8.879,30  |
| NIKKEI 225 | 38.700,87 | 0,14%   | 15,65% | 42.426,77 | 30.487,67 |

