

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

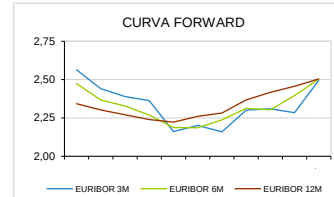
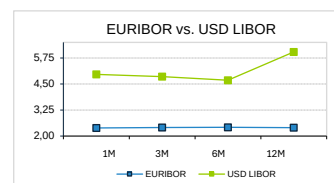
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

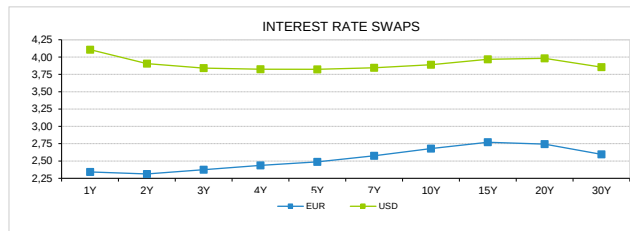
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 2,3890 | 3        | -25      | 1M        | 4,9602     | 0        | -35      | 4,4546 | 0,2600 |
| 3M                      | 2,4110 | -2       | -12      | 3M        | 4,8537     | 0        | -42      | 4,3877 | 0,3033 |
| 6M                      | 2,4210 | 0        | -5       | 6M        | 4,6821     | -1       | -45      | 4,3081 | 0,3100 |
| 12M                     | 2,4060 | -1       | -4       | 12M       | 6,0414     | 8        | 31       | 4,1978 | 0,3900 |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,3420 | 1        | -3       | 2,2818 | 2,6271 | 2,7760 |
| 2Y                  | 2,3130 | 2        | 1        | 2,3926 | 2,6670 | 2,8110 |
| 3Y                  | 2,3750 | 2        | 6        | 2,4690 | 2,7030 | 2,8440 |
| 4Y                  | 2,4358 | 1        | 9        | 2,5270 | 2,7370 | 2,8730 |
| 5Y                  | 2,4877 | 1        | 12       | 2,5739 | 2,7708 | 2,8955 |
| 7Y                  | 2,5748 | 0        | 16       | 2,6560 | 2,8250 | 2,9290 |
| 10Y                 | 2,6784 | -1       | 19       | 2,7457 | 2,8780 | 2,9430 |
| 15Y                 | 2,7705 | -2       | 23       | 2,8082 | 2,8641 | 2,8560 |
| 20Y                 | 2,7445 | -3       | 23       | 2,7564 | 2,7669 | 2,7323 |
| 30Y                 | 2,5952 | -3       | 26       | 2,5940 | 2,5870 | 2,5520 |

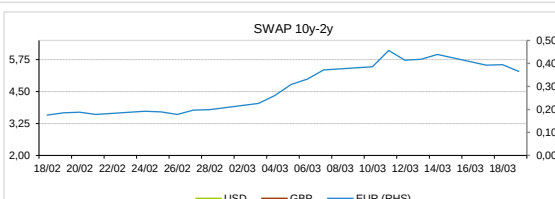
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,65  |
| EUA                                 | 4,50  |
| Reino Unido                         | 4,50  |
| Japão                               | 0,50  |
| Canadá                              | 2,75  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 13,25 |
| Austrália                           | 4,10  |
| Índia                               | 4,00  |



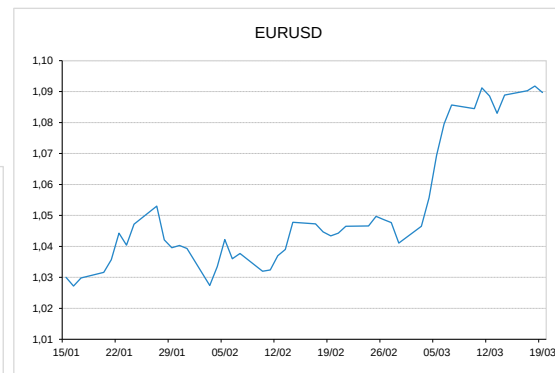
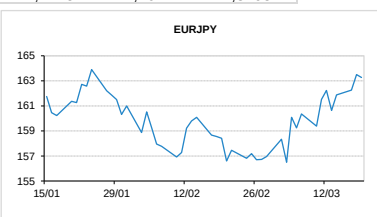
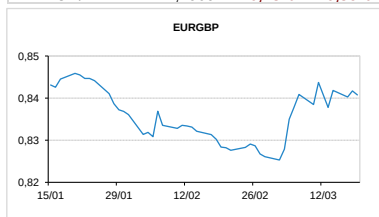
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 4,1076 | 2        | -13      | 3,6970 | 3,7690 | 3,8900 |
| 2Y                  | 3,9066 | 3        | -22      | 3,6990 | 3,7940 | 3,9100 |
| 3Y                  | 3,8409 | 3        | -25      | 3,7220 | 3,8250 | 3,9290 |
| 4Y                  | 3,8238 | 4        | -27      | 3,7450 | 3,8500 | 3,9450 |
| 5Y                  | 3,8235 | 3        | -27      | 3,7720 | 3,8720 | 3,9680 |
| 7Y                  | 3,8451 | 3        | -27      | 3,8180 | 3,9130 | 4,0160 |
| 10Y                 | 3,8891 | 2        | -26      | 3,8820 | 3,9800 | 4,0640 |
| 15Y                 | 3,9673 | 1        | -24      | 3,9590 | 4,0150 | 4,0580 |
| 20Y                 | 3,9812 | 1        | -22      | 3,9580 | 3,9710 | 3,9710 |
| 30Y                 | 3,8536 | 0        | -20      | 3,8150 | 3,7860 | 3,7430 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 71,00    | 0,44    | -4,67   | OT 2Y      | 2,221 | 0,02     | 10,60    |
| JETFUEL     | 705,25   | 0,50    | -45,75  | OT 5Y      | 2,664 | 0,00     | 32,00    |
| DIESEL      | 659,75   | -2,75   | -71,00  | OT 10Y     | 3,301 | -0,01    | 38,50    |
| COBRE       | 9.902,00 | 43,00   | 432,50  | BUND 10Y   | 2,746 | -2,48    | 31,50    |
| ZINCO       | 2.944,82 | 0,65    | 72,96   | SCHATZ 2Y  | 2,542 | 0,99     | 8,80     |
| OURO        | 3.033,05 | -1,69   | 99,66   | T-NOTE 10Y | 4,664 | 2,59     | -15,00   |
| TRIGO       | 564,75   | -0,25   | -41,75  | T-NOTE 2Y  | 4,261 | 3,63     | -18,60   |
| LICENÇA C02 | 73,87    | 2,57    | -0,15   | GILT 10Y   | 4,977 | -2,83    | 8,00     |


**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0897  | -0,19%  | 4,44%   | 1,0953 | 1,1010 | 1,1116 |
| EUR/GBP | 0,84078 | 0,11%   | -1,47%  | 0,8452 | 0,8496 | 0,8582 |
| EUR/JPY | 163,27  | 0,14%   | -2,98%  | 163,26 | 163,25 | 163,24 |
| EUR/CHF | 0,9575  | 0,22%   | -1,53%  | 0,9520 | 0,9472 | 0,9382 |
| EUR/BRL | 6,156   | 0,80%   | -3,12%  | 6,3082 | 6,4864 | 6,8430 |
| EUR/PLN | 4,1909  | -0,18%  | -0,36%  | 4,2275 | 4,2642 | 4,3298 |


**FIXINGS CONTRA USD e EUR**

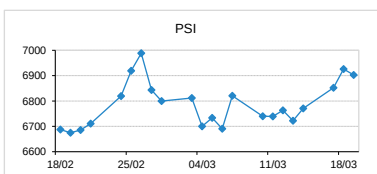
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0897 | 0,8408 | 163,27 | 0,9575 | 11,0108 | 7,4597 | 1,5597 | 1,71863 | 6,1560 | 11,5224 |
| USD | 0,9187 | -      | 0,7711 | 149,86 | 0,8805 | 10,1154 | 6,8522 | 1,4324 | 1,5790  | 5,6584 | 10,5752 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 6,135   | 0,82  | 15,10  |
| BCP          | 0,577   | -0,17 | 24,17  |
| CORT. AMORIM | 8,110   | -0,73 | 0,75   |
| CTT          | 7,400   | 2,35  | 37,04  |
| EDP          | 3,091   | -1,12 | 0,00   |
| EDP R        | 8,230   | -2,08 | -18,03 |
| GALP         | 15,415  | 0,46  | -3,35  |
| J MARTINS    | 19,660  | -1,55 | 6,56   |
| MOTA ENGIL   | 3,402   | 0,00  | 16,75  |
| NAVIGATOR    | 3,246   | 2,20  | -9,58  |
| NOS          | 4,340   | -1,25 | 30,33  |
| REN          | 2,665   | -0,37 | 16,89  |
| SEMAPA       | 15,380  | 1,59  | 8,46   |
| SONAE SGPS   | 1,012   | -0,98 | 10,72  |
| IBERSOL      | 8,900   | 0,00  | 18,98  |

**MAIORES GANHOS/PERDAS**

| Título     | Variação % |
|------------|------------|
| CTT        | 2,35       |
| NAVIGATOR  | 2,20       |
| SEMAPA     | 1,59       |
| ALTRI      | 0,82       |
| GALP       | 0,46       |
| SONAE SGPS | -0,98      |
| EDP        | -1,12      |
| NOS        | -1,25      |
| J MARTINS  | -1,55      |
| EDP R      | -2,08      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6.902,95  | -0,33%  | 8,24%  | 6.993,53  | 6.088,16  |
| CAC40      | 8.171,47  | 0,70%   | 10,71% | 8.259,19  | 7.029,91  |
| ESTX 50 PR | 5.507,36  | 0,41%   | 12,49% | 5.568,19  | 4.473,94  |
| XTRA DAX   | 23.288,06 | -0,40%  | 16,97% | 23.476,01 | 17.024,82 |
| S&P 500    | 5.658,29  | 0,78%   | -3,79% | 6.147,43  | 4.953,56  |
| IBEX 35    | 13.408,10 | 0,40%   | 15,64% | 13.446,40 | 10.298,70 |
| NIKKEI 225 | 37.751,88 | -0,25%  | -5,37% | 42.426,77 | 31.156,12 |

