

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

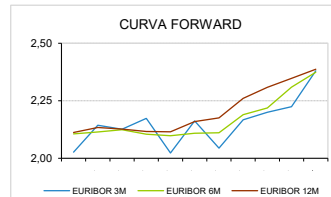
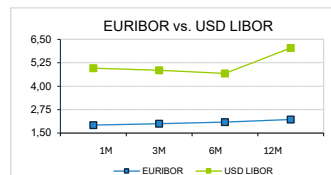
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

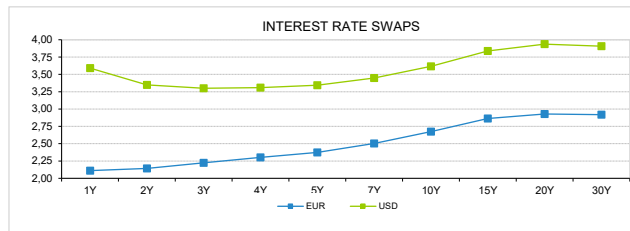
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 1,9260 | 2        | 3        | 1M        | 4,9602     | 0        | -35      | 3,9750 | -0,0625 |
| 3M                      | 2,0000 | -2       | -8       | 3M        | 4,8537     | 0        | -42      | 3,9685 | -0,0170 |
| 6M                      | 2,0830 | 0        | -1       | 6M        | 4,6821     | -1       | -45      | 3,9314 | 0,0600  |
| 12M                     | 2,2240 | 2        | 6        | 12M       | 6,0414     | 8        | 31       | 3,8552 | 0,1650  |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,1113 | 0        | 3        | 2,1753 | 2,5465 | 2,7990 |
| 2Y                  | 2,1433 | 0        | 5        | 2,2797 | 2,6118 | 2,8610 |
| 3Y                  | 2,2227 | 0        | 4        | 2,3670 | 2,6710 | 2,9190 |
| 4Y                  | 2,3011 | 0        | 2        | 2,4410 | 2,7320 | 2,9710 |
| 5Y                  | 2,3728 | -1       | 1        | 2,5096 | 2,7899 | 3,0160 |
| 7Y                  | 2,5039 | -1       | -1       | 2,6350 | 2,8930 | 3,0970 |
| 10Y                 | 2,6735 | -1       | -5       | 2,7918 | 3,0100 | 3,1650 |
| 15Y                 | 2,8640 | -1       | -7       | 2,9484 | 3,0893 | 3,1737 |
| 20Y                 | 2,9286 | -1       | -8       | 2,9858 | 3,0790 | 3,1285 |
| 30Y                 | 2,9198 | -1       | -7       | 2,9580 | 3,0210 | 3,0540 |

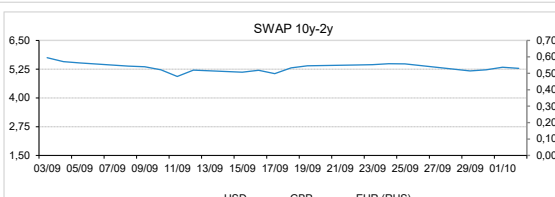
| TAXA DE REFERENCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,15  |
| EUA                                 | 4,25  |
| Reino Unido                         | 4,00  |
| Japão                               | 0,50  |
| Canadá                              | 2,50  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 15,00 |
| Austrália                           | 3,60  |
| Índia                               | 3,75  |



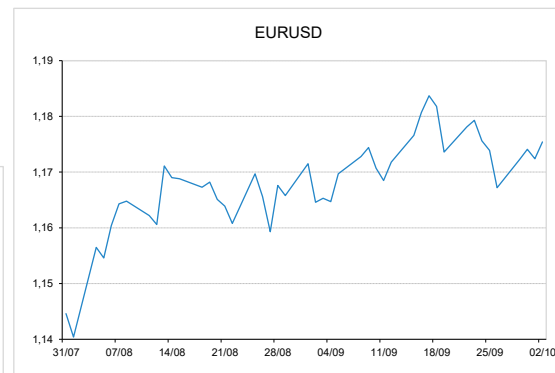
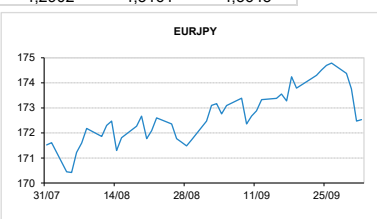
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,5915 | 2        | -17      | 3,0930 | 3,3405 | 3,6710 |
| 2Y                  | 3,3487 | 2        | -7       | 3,1470 | 3,4135 | 3,7490 |
| 3Y                  | 3,2998 | 3        | -2       | 3,2100 | 3,4960 | 3,8150 |
| 4Y                  | 3,3101 | 2        | -1       | 3,2760 | 3,5750 | 3,8800 |
| 5Y                  | 3,3431 | 2        | -1       | 3,3490 | 3,6450 | 3,9430 |
| 7Y                  | 3,4485 | 2        | -5       | 3,4900 | 3,7775 | 4,0590 |
| 10Y                 | 3,6166 | 1        | -10      | 3,6780 | 3,9440 | 4,1700 |
| 15Y                 | 3,8392 | 0        | -15      | 3,8880 | 4,0720 | 4,2250 |
| 20Y                 | 3,9365 | 0        | -18      | 3,9620 | 4,0860 | 4,1820 |
| 30Y                 | 3,9083 | 0        | -21      | 3,9115 | 3,9740 | 4,0110 |



| COMMODITIES | LAST      | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|-----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 64,34     | -1,01   | -4,25   | OT 2Y      | 2,025 | 0,00     | 0,80     |
| JETFUEL     | 733,50    | 4,00    | 16,50   | OT 5Y      | 2,424 | -0,01    | -8,90    |
| DIESEL      | 707,75    | 0,25    | 6,75    | OT 10Y     | 3,103 | -0,01    | -13,10   |
| COBRE       | 10.360,00 | 110,50  | 495,00  | BUND 10Y   | 2,692 | -0,79    | -8,70    |
| ZINCO       | 3.033,17  | 38,83   | 190,47  | SCHATZ 2Y  | 2,375 | -0,25    | 3,50     |
| OURO        | 3.831,04  | -34,70  | 297,88  | T-NOTE 10Y | 4,406 | 0,72     | -7,40    |
| TRIGO       | 513,00    | 3,75    | -15,25  | T-NOTE 2Y  | 3,768 | 2,39     | -3,40    |
| LICENÇA C02 | 77,34     | 1,01    | 3,73    | GILT 10Y   | 5,195 | 1,92     | -13,90   |


**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1754 | 0,26%   | 0,93%   | 1,1815 | 1,1866 | 1,1954 |
| EUR/GBP | 0,8721 | -0,19%  | -0,22%  | 0,8767 | 0,8810 | 0,8893 |
| EUR/JPY | 172,53 | -0,03%  | 0,33%   | 172,52 | 172,52 | 172,51 |
| EUR/CHF | 0,9347 | 0,04%   | 0,20%   | 0,9296 | 0,9247 | 0,9153 |
| EUR/BRL | 6,2722 | -0,32%  | 1,43%   | 6,4422 | 6,6125 | 6,9570 |
| EUR/PLN | 4,2602 | 0,00%   | 0,04%   | 4,2902 | 4,3161 | 4,3643 |


**FIXINGS CONTRA USD e EUR**

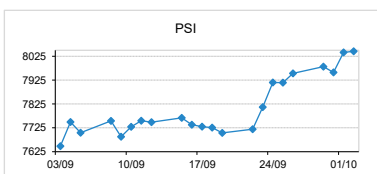
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1754 | 0,8721 | 172,53 | 0,9347 | 11,0369 | 7,4669 | 1,6342 | 1,77599 | 6,2722 | 11,7131 |
| USD | 0,8539 | -      | 0,7452 | 147,32 | 0,7984 | 9,4195  | 6,3762 | 1,3973 | 1,5185  | 5,3469 | 10,0040 |

**ACCIONISTA**

| TITULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,920   | -1,40 | -7,69  |
| BCP          | 0,761   | -0,24 | 63,76  |
| CORT. AMORIM | 7,230   | 0,56  | -10,19 |
| CTT          | 7,200   | -0,41 | 33,33  |
| EDP          | 4,108   | -0,12 | 32,90  |
| EDP R        | 11,850  | 0,25  | 18,03  |
| GALP         | 16,565  | -0,36 | 3,86   |
| IBERSOL      | 10,100  | 0,50  | 35,03  |
| J MARTINS    | 20,540  | 2,80  | 11,33  |
| MOTA ENGIL   | 4,994   | -0,12 | 71,38  |
| NAVIGATOR    | 3,210   | -2,43 | -10,58 |
| NOS          | 3,850   | -0,52 | 17,17  |
| REN          | 3,040   | -0,82 | 33,33  |
| SEMAPA       | 18,320  | 0,22  | 29,20  |
| SONAE SGPS   | 1,336   | 0,60  | 46,17  |
| TEIX. DUARTE | 0,528   | 0,38  | 568,35 |

**MAIORES GANHOS/PERDAS**

| Título       | Variação % |
|--------------|------------|
| J MARTINS    | 2,80       |
| SONAE SGPS   | 0,60       |
| CORT. AMORI  | 0,56       |
| IBERSOL      | 0,50       |
| TEIX. DUARTE | 0,38       |
| CTT          | -0,41      |
| NOS          | -0,52      |
| REN          | -0,82      |
| ALTRI        | -1,40      |
| NAVIGATOR    | -2,43      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 8.045,89  | 0,06%   | 26,17% | 8.041,23  | 6.194,45  |
| CAC40      | 8.056,63  | 1,13%   | 9,16%  | 8.257,88  | 6.763,76  |
| ESTX 50 PR | 5.645,81  | 1,16%   | 15,32% | 5.590,49  | 4.540,22  |
| XTRA DAX   | 24.422,56 | 1,28%   | 22,67% | 24.639,10 | 18.489,91 |
| S&P 500    | 6.698,59  | -0,19%  | 13,89% | 6.718,48  | 4.835,04  |
| IBEX 35    | 15.496,20 | -0,27%  | 33,65% | 15.566,80 | 11.295,00 |
| NIKKEI 225 | 44.936,73 | 0,87%   | 12,64% | 45.852,75 | 30.792,74 |

