

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

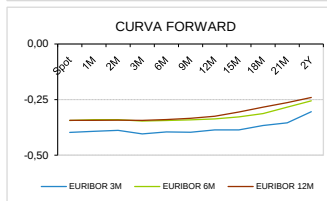
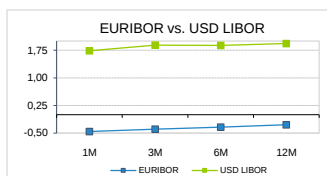
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENTA FIXA

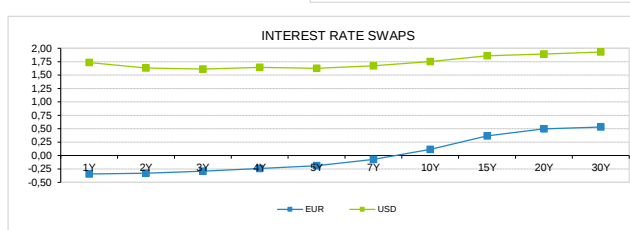
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,4560 | -1       | 0        | 1M        | 1,7356     | 2        | -2       | 0,7020    | -0,8124   |
| 3M                      | -0,3930 | 0        | 0        | 3M        | 1,8873     | 0        | -1       | 0,7853    | -0,7180   |
| 6M                      | -0,3380 | -1       | -1       | 6M        | 1,8786     | 0        | -4       | 0,8631    | -0,6502   |
| 12M                     | -0,2720 | 0        | -1       | 12M       | 1,9329     | 0        | -7       | 0,9681    | -0,5152   |

| INTEREST RATE SWAPS |         |          |          |         |         |        |
|---------------------|---------|----------|----------|---------|---------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y     |
| 1Y                  | -0,3439 | 0        | 0        | -0,3258 | -0,1312 | 0,1081 |
| 2Y                  | -0,3290 | 0        | 0        | -0,2824 | -0,0739 | 0,1771 |
| 3Y                  | -0,2930 | 0        | 0        | -0,2318 | -0,0130 | 0,2468 |
| 4Y                  | -0,2430 | 0        | 0        | -0,1775 | 0,0515  | 0,3120 |
| 5Y                  | -0,1900 | 1        | -1       | -0,1205 | 0,1154  | 0,3750 |
| 7Y                  | -0,0730 | 1        | -2       | 0,0026  | 0,2453  | 0,4901 |
| 10Y                 | 0,1130  | 2        | -3       | 0,1881  | 0,4088  | 0,6160 |
| 15Y                 | 0,3660  | 2        | -4       | 0,4112  | 0,5644  | 0,7037 |
| 20Y                 | 0,4960  | 2        | -4       | 0,5177  | 0,6152  | 0,6920 |
| 30Y                 | 0,5310  | 2        | -5       | 0,5260  | 0,5741  | 0,6066 |

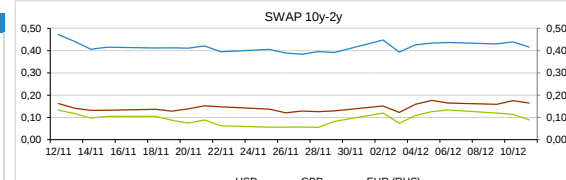
| TAXA DE REFERÊNCIA |       |
|--------------------|-------|
| BANCO CENTRAL      |       |
| Zona Euro          | 0,00  |
| EUA                | 1,75  |
| Reino Unido        | 0,75  |
| Japão              | 0,10  |
| Canadá             | 1,75  |
| Suíça              | -0,75 |
| China              | 5,75  |
| Brasil             | 5,00  |
| Austrália          | 0,75  |
| Índia              | 4,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 1,7330 | 1        | -4       | 1,5518   | 1,6188 | 1,7005 |
| 2Y                  | 1,6330 | 0        | -7       | 1,5520   | 1,6250 | 1,7438 |
| 3Y                  | 1,6120 | 0        | -7       | 1,5680   | 1,6682 | 1,7570 |
| 4Y                  | 1,6430 | 6        | 11       | 1,5880   | 1,6750 | 1,7900 |
| 5Y                  | 1,6270 | 0        | -7       | 1,6270   | 1,7040 | 1,8515 |
| 7Y                  | 1,6720 | 3        | 1        | 1,6756   | 1,7670 | 1,8800 |
| 10Y                 | 1,7510 | -1       | -7       | 1,7627   | 1,8420 | 1,9488 |
| 15Y                 | 1,8610 | 2        | 31       | 1,8530   | 1,9080 | 1,9650 |
| 20Y                 | 1,8930 | 29       | 29       | 1,9020   | 1,9480 | 1,9660 |
| 30Y                 | 1,9290 | -1       | -8       | 1,9134   | 1,9384 | 1,9340 |

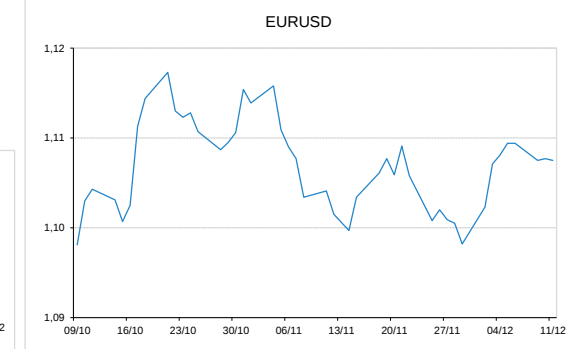
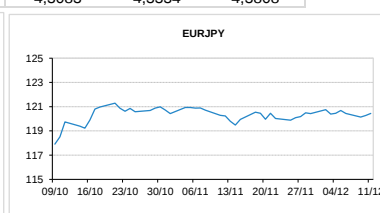


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 63,44    | -0,90   | 2,14    | OT 2Y      | -0,552 | 0,00     | -6,60    |
| JETFUEL     | 618,41   | -9,46   | -2,48   | OT 5Y      | -0,137 | -0,02    | -2,50    |
| DIESEL      | 584,21   | -10,16  | -0,27   | OT 10Y     | 0,357  | -0,04    | 0,20     |
| COBRE       | 6.092,00 | 25,00   | 177,00  | BUND 10Y   | -0,907 | -2,81    | -8,70    |
| ZINCO       | 2.226,50 | -17,50  | -278,00 | SCHATZ 2Y  | 0,000  | -0,46    | -1,80    |
| OURO        | 1.471,75 | 8,50    | 15,87   | T-NOTE 10Y | 2,671  | -1,23    | -6,80    |
| TRIGO       | 519,25   | -4,50   | 8,75    | T-NOTE 2Y  | 2,061  | -1,15    | -2,30    |
| LICENÇA C02 | 24,37    | -0,57   | -0,56   | GILT 10Y   | 0,696  | -2,04    | -2,10    |



### CAMBIAL

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1075  | -0,02%  | 0,31%   | 1,1145 | 1,1210 | 1,1332 |
| EUR/GBP | 0,84245 | -0,20%  | 1,78%   | 0,8451 | 0,8479 | 0,8534 |
| EUR/JPY | 120,44  | -0,14%  | -0,12%  | 120,44 | 120,44 | 120,44 |
| EUR/CHF | 1,0930  | -0,08%  | 0,31%   | 1,0920 | 1,0912 | 1,0895 |
| EUR/BRL | 4,5711  | 0,63%   | 0,10%   | 4,6231 | 4,6678 | 4,7812 |
| EUR/PLN | 4,2838  | 0,13%   | -0,22%  | 4,3083 | 4,3334 | 4,3808 |



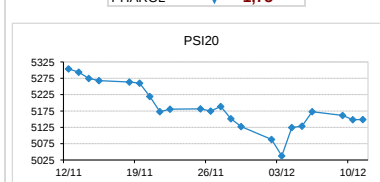
### FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1075 | 0,8425 | 120,44  | 1,0930 | 10,4713 | 7,4736 | 1,4640 | 1,61567 | 4,5711 | 10,1530 |
| USD | 0,9021 | -      | 0,7589 | 108,695 | 0,9863 | 9,4389  | 6,7411 | 1,3217 | 1,4595  | 4,1174 | 9,1531  |

### ACCIONISTA

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 5,750   | -0,09 | -0,86  |
| BCP          | 0,192   | -0,78 | -16,34 |
| CORT. AMORIM | 11,280  | -1,40 | 25,33  |
| CTT          | 3,284   | -0,85 | 11,47  |
| EDP          | 3,713   | 0,87  | 21,78  |
| EDP R        | 10,080  | -0,20 | 29,65  |
| GALP         | 14,275  | 0,42  | 3,48   |
| IBERSOL      | 7,580   | -0,79 | -4,05  |
| J MARTINS    | 14,765  | 0,20  | 42,79  |
| MOTA ENGIL   | 1,811   | -1,31 | 12,48  |
| NAVIGATOR    | 3,600   | 0,56  | 0,00   |
| NOS          | 4,982   | -0,16 | -5,91  |
| NOVABASE     | 2,760   | 0,36  | 43,59  |
| PHAROL       | 0,101   | -1,75 | -38,24 |
| RAMADA       | 5,940   | -0,34 | -20,80 |
| REN          | 13,940  | 0,43  | 6,41   |
| SEMAPA       | 0,766   | -0,39 | -9,78  |
| SONAE CAP.   | 0,929   | -0,43 | 14,69  |
| SONAE SGPS   | 5,940   | -0,34 | -20,80 |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| EDP                   | 0,87       |
| NAVIGATOR             | 0,56       |
| REN                   | 0,43       |
| GALP                  | 0,42       |
| NOVABASE              | 0,36       |
| IBERSOL               | -0,79      |
| CTT                   | -0,85      |
| MOTA ENGIL            | -1,31      |
| CORT. AMORIM          | -1,40      |
| PHAROL                | -1,75      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 5.148,97  | 0,01%   | 8,82%  | 5.429,32  | 4.551,84  |
| CAC40      | 5.860,88  | 0,22%   | 23,89% | 5.966,79  | 4.555,99  |
| ESTX 50 PR | 3.687,45  | 0,43%   | 22,86% | 3.733,45  | 2.908,70  |
| XTRA DAX   | 13.146,74 | 0,58%   | 24,51% | 13.374,27 | 10.279,20 |
| S&P 500    | 3.134,14  | 0,05%   | 25,02% | 3.154,26  | 2.346,58  |
| IBEX 35    | 9.392,50  | 0,77%   | 9,98%  | 9.587,60  | 8.286,20  |
| NIKKEI 225 | 23.391,86 | -0,08%  | 16,87% | 23.608,06 | 18.948,58 |

