

# AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

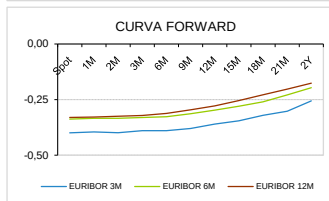
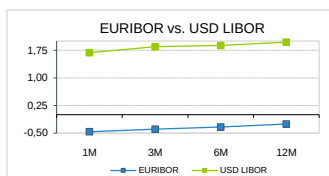
derivados.caixabi@caixabi.pt - 21 313 73 26

## RENTA FIXA

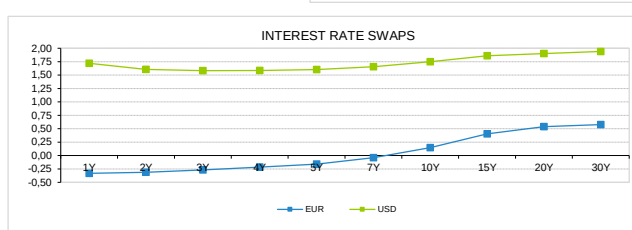
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,4630 | -1       | -2       | 1M        | 1,6836     | 1        | -3       | 0,6938    | -0,7740   |
| 3M                      | -0,3950 | 0        | 0        | 3M        | 1,8479     | 1        | -4       | 0,7844    | -0,6774   |
| 6M                      | -0,3340 | 0        | 0        | 6M        | 1,8796     | 1        | 0        | 0,8493    | -0,6180   |
| 12M                     | -0,2530 | 1        | 2        | 12M       | 1,9688     | 2        | 3        | 0,9463    | -0,4888   |

| INTEREST RATE SWAPS |         |          |          |         |         |        |
|---------------------|---------|----------|----------|---------|---------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y     |
| 1Y                  | -0,3320 | 0        | 1        | -0,2785 | -0,0475 | 0,2000 |
| 2Y                  | -0,3110 | 1        | 2        | -0,2272 | 0,0164  | 0,2607 |
| 3Y                  | -0,2690 | 2        | 2        | -0,1675 | 0,0777  | 0,3280 |
| 4Y                  | -0,2170 | 3        | 3        | -0,1058 | 0,1370  | 0,3950 |
| 5Y                  | -0,1600 | 4        | 4        | -0,0448 | 0,2029  | 0,4580 |
| 7Y                  | -0,0410 | 4        | 5        | 0,0788  | 0,3295  | 0,5670 |
| 10Y                 | 0,1470  | 4        | 5        | 0,2648  | 0,4904  | 0,6900 |
| 15Y                 | 0,4050  | 4        | 6        | 0,4894  | 0,6508  | 0,7810 |
| 20Y                 | 0,5390  | 4        | 6        | 0,5979  | 0,6999  | 0,7750 |
| 30Y                 | 0,5770  | 4        | 7        | 0,6088  | 0,6604  | 0,6936 |

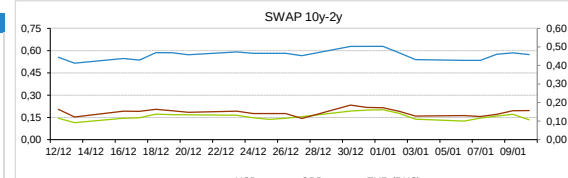
| TAXA DE REFERÊNCIA |       |
|--------------------|-------|
| BANCO CENTRAL      |       |
| Zona Euro          | 0,00  |
| EUA                | 1,75  |
| Reino Unido        | 0,75  |
| Japão              | 0,10  |
| Canadá             | 1,75  |
| Suíça              | -0,75 |
| China              | 5,75  |
| Brasil             | 4,50  |
| Austrália          | 0,75  |
| Índia              | 4,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 1,7200 | -6       | 0        | 1,5486   | 1,6020 | 1,7450 |
| 2Y                  | 1,6040 | -1       | -3       | 1,5280   | 1,6320 | 1,7840 |
| 3Y                  | 1,5820 | 0        | -3       | 1,5520   | 1,6705 | 1,8230 |
| 4Y                  | 1,5840 | -6       | -6       | 1,5810   | 1,7100 | 1,8550 |
| 5Y                  | 1,6020 | 0        | -3       | 1,6130   | 1,7440 | 1,9135 |
| 7Y                  | 1,6550 | 0        | -2       | 1,6780   | 1,8110 | 1,9395 |
| 10Y                 | 1,7480 | 1        | -1       | 1,7968   | 1,8910 | 1,9890 |
| 15Y                 | 1,8590 | 1        | 0        | 1,8967   | 1,9610 | 2,0310 |
| 20Y                 | 1,9020 | 1        | 1        | 1,9280   | 1,9840 | 2,0290 |
| 30Y                 | 1,9400 | 2        | 0        | 1,9390   | 1,9840 | 2,0016 |

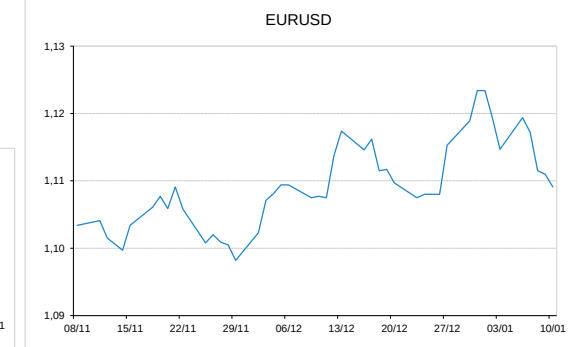
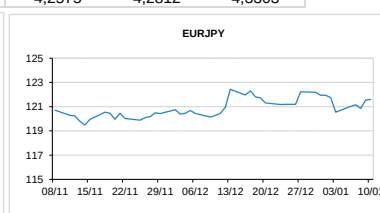


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 65,39    | 0,02    | 1,93    | OT 2Y      | -0,484 | -0,01    | 6,80     |
| JETFUEL     | 633,78   | -0,65   | 5,91    | OT 5Y      | -0,111 | -0,02    | 2,60     |
| DIESEL      | 598,25   | -0,93   | 3,88    | OT 10Y     | 0,394  | -0,01    | 3,70     |
| COBRE       | 6.164,00 | 2,00    | 105,00  | BUND 10Y   | -0,821 | -1,73    | 8,50     |
| ZINCO       | 2.385,75 | -32,75  | 143,25  | SCHATZ 2Y  | 0,034  | -0,23    | 3,60     |
| OURO        | 1.560,73 | 11,38   | 97,46   | T-NOTE 10Y | 2,660  | -2,61    | 1,10     |
| TRIGO       | 560,25   | -2,00   | 36,50   | T-NOTE 2Y  | 2,021  | -1,53    | -1,50    |
| LICENÇA C02 | 24,18    | -0,49   | -0,93   | GILT 10Y   | 0,697  | -5,68    | -0,10    |



## CAMBIAL

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1091 | -0,17%  | 0,13%   | 1,1155 | 1,1217 | 1,1342 |
| EUR/GBP | 0,8481 | 0,56%   | -0,87%  | 0,8507 | 0,8533 | 0,8585 |
| EUR/JPY | 121,6  | -0,05%  | -1,09%  | 121,60 | 121,60 | 121,60 |
| EUR/CHF | 1,0816 | -0,13%  | 0,98%   | 1,0808 | 1,0800 | 1,0784 |
| EUR/BRL | 4,5339 | 0,18%   | 1,46%   | 4,5755 | 4,6182 | 4,7329 |
| EUR/PLN | 4,2349 | 0,21%   | 1,28%   | 4,2575 | 4,2812 | 4,3303 |



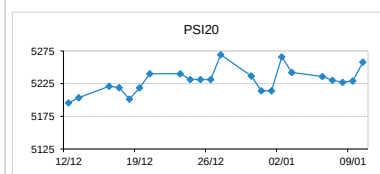
## FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK    |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|--------|
| EUR | -      | 1,1091 | 0,8481 | 121,60  | 1,0816 | 10,5667 | 7,4732 | 1,4514 | 1,61153 | 4,5339 | 9,8821 |
| USD | 0,8998 | -      | 0,7657 | 109,555 | 0,9733 | 9,4965  | 6,7243 | 1,3053 | 1,4482  | 4,0696 | 8,8843 |

## ACCIONISTA

| TÍTULO       | COTACÃO | 1D %  | YTD % |
|--------------|---------|-------|-------|
| ALTRI        | 5,820   | -0,26 | 2,46  |
| BCP          | 0,204   | -0,15 | 0,69  |
| CORT. AMORIM | 11,720  | 0,51  | 3,72  |
| CTT          | 3,280   | -2,90 | 2,82  |
| EDP          | 3,870   | 1,49  | 0,16  |
| EDP R        | 10,300  | 1,38  | -1,90 |
| GALP         | 15,655  | 1,66  | 5,07  |
| IBERSOL      | 8,260   | 0,73  | 3,25  |
| J MARTINS    | 15,055  | 0,30  | 2,66  |
| MOTA ENGIL   | 1,850   | 0,27  | -1,07 |
| NAVIGATOR    | 3,384   | 0,12  | -1,87 |
| NOS          | 4,882   | 0,70  | 1,71  |
| NOVABASE     | 2,570   | 0,00  | -0,39 |
| PHAROL       | 0,102   | -0,78 | 2,81  |
| RAMADA       | 5,800   | -1,02 | -0,68 |
| REN          | 13,340  | 0,00  | -2,77 |
| SEMAPA       | 0,778   | 0,39  | 3,32  |
| SONAE CAP.   | 0,884   | -1,51 | -2,91 |
| SONAE SGPS   | 5,800   | -1,02 | -0,68 |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| GALP                  | 1,66       |
| EDP                   | 1,49       |
| EDP R                 | 1,38       |
| IBERSOL               | 0,73       |
| NOS                   | 0,70       |
| PHAROL                | -0,78      |
| RAMADA                | -1,02      |
| RAMADA                | -1,02      |
| SONAE CAP.            | -1,51      |
| CTT                   | -2,90      |



| ÍNDICE     | LAST      | Var. 1D | YTD%  | MAX Anual | MIN Anual |
|------------|-----------|---------|-------|-----------|-----------|
| PSI 20     | 5.257,92  | 0,55%   | 0,84% | 5.429,32  | 4.699,20  |
| CAC40      | 6.037,11  | -0,09%  | 0,99% | 6.071,66  | 4.730,55  |
| ESTX 50 PR | 3.789,52  | -0,17%  | 1,18% | 3.807,09  | 3.037,13  |
| XTRA DAX   | 13.483,31 | -0,09%  | 1,77% | 13.548,20 | 10.786,75 |
| S&P 500    | 3.274,70  | 0,00%   | 1,36% | 3.282,99  | 2.562,02  |
| IBEX 35    | 9.573,60  | -0,09%  | 0,26% | 9.705,40  | 8.409,20  |
| NIKKEI 225 | 23.850,57 | 0,47%   | 0,82% | 24.091,12 | 20.101,93 |

