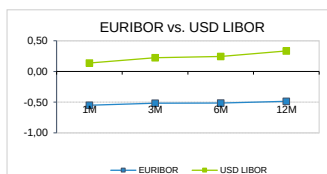


## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

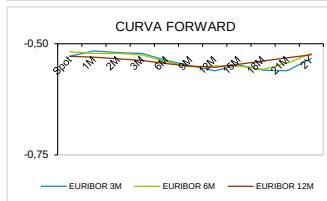
### RENTA FIXA

| INTERBANK OFFERED RATE |         |          |          |           |            |          |          |           |
|------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|
| EURIBOR                | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR |
| 1M                     | -0,5500 | -1       | -2       | 1M        | 0,1376     | 0        | 0        | 0,0435    |
| 3M                     | -0,5170 | 0        | -1       | 3M        | 0,2248     | 0        | -1       | 0,0445    |
| 6M                     | -0,5150 | 0        | -4       | 6M        | 0,2439     | 0        | 0        | 0,0548    |
| 12M                    | -0,4860 | 0        | -4       | 12M       | 0,3340     | 0        | -2       | 0,1211    |

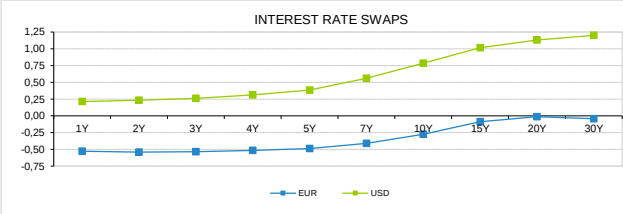


| INTEREST RATE SWAPS |         |          |          |         |         |         |
|---------------------|---------|----------|----------|---------|---------|---------|
| EUR                 | LAST    | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y      |
| 1Y                  | -0,5282 | 0        | -3       | -0,5529 | -0,4581 | -0,2759 |
| 2Y                  | -0,5409 | 0        | -4       | -0,5387 | -0,4166 | -0,2240 |
| 3Y                  | -0,5356 | 0        | -5       | -0,5120 | -0,3700 | -0,1705 |
| 4Y                  | -0,5158 | -1       | -6       | -0,4780 | -0,3210 | -0,1200 |
| 5Y                  | -0,4875 | -1       | -6       | -0,4370 | -0,2690 | -0,0650 |
| 7Y                  | -0,4110 | -2       | -6       | -0,3450 | -0,1670 | 0,0190  |
| 10Y                 | -0,2749 | -2       | -5       | -0,2025 | -0,0395 | 0,1090  |
| 15Y                 | -0,0870 | -2       | -5       | -0,0369 | 0,0627  | 0,1435  |
| 20Y                 | -0,0123 | -2       | -6       | 0,0138  | 0,0661  | 0,1031  |
| 30Y                 | -0,0429 | -2       | -6       | -0,0358 | -0,0193 | -0,0108 |

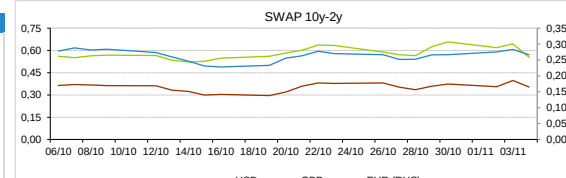
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 0,25  |
| Reino Unido                         | 0,10  |
| Japão                               | 0,10  |
| Canadá                              | 0,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 2,00  |
| Austrália                           | 0,10  |
| Índia                               | 3,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 0,2138 | 0        | 0        | 0,2434   | 0,4590 | 0,8940 |
| 2Y                  | 0,2319 | -1       | 1        | 0,2815   | 0,5595 | 0,9950 |
| 3Y                  | 0,2617 | -2       | 0        | 0,3406   | 0,6700 | 1,0770 |
| 4Y                  | 0,3122 | -4       | 0        | 0,4210   | 0,7770 | 1,1380 |
| 5Y                  | 0,3853 | -6       | 0        | 0,5140   | 0,8680 | 1,2020 |
| 7Y                  | 0,5608 | -9       | 2        | 0,7000   | 1,0010 | 1,2700 |
| 10Y                 | 0,7848 | -10      | 2        | 0,8985   | 1,1450 | 1,3380 |
| 15Y                 | 1,0167 | -10      | 2        | 1,0920   | 1,2580 | 1,3860 |
| 20Y                 | 1,1316 | -10      | 2        | 1,1790   | 1,2970 | 1,3870 |
| 30Y                 | 1,2000 | -10      | 2        | 1,2165   | 1,2890 | 1,3310 |

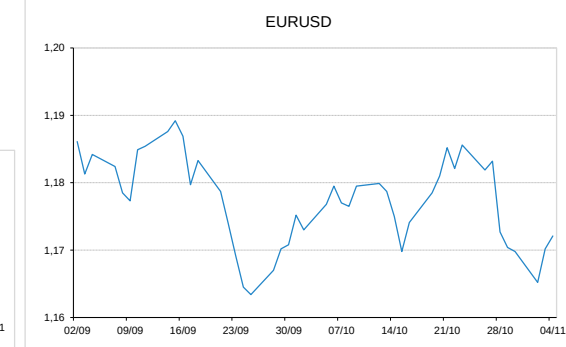
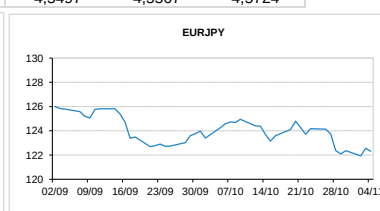
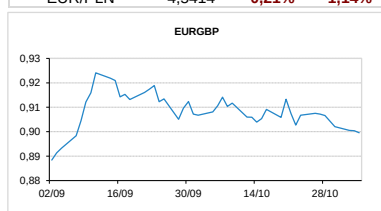


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 40,99    | 1,28    | 1,18    | OT 2Y      | -0,627 | -0,02    | -6,10    |
| JETFUEL     | 327,75   | 10,14   | 17,49   | OT 5Y      | -0,443 | -0,02    | -20,80   |
| DIESEL      | 323,50   | 7,39    | 6,70    | OT 10Y     | 0,063  | -0,02    | -18,20   |
| COBRE       | 6.779,50 | 54,00   | 263,00  | BUND 10Y   | -1,158 | -2,27    | -13,00   |
| ZINCO       | 2.555,50 | 25,75   | 237,50  | SCHATZ 2Y  | -0,210 | 0,00     | -7,70    |
| OURO        | 1.902,12 | -6,94   | 2,28    | T-NOTE 10Y | 1,745  | -7,20    | 0,30     |
| TRIGO       | 602,50   | -5,50   | 29,25   | T-NOTE 2Y  | 0,733  | -2,59    | -0,60    |
| LICENÇA C02 | 25,24    | 0,85    | -1,79   | GILT 10Y   | 0,313  | -6,67    | -7,70    |



### CAMBIAL

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1721  | 0,16%   | -0,40%  | 1,1747 | 1,1770 | 1,1821 |
| EUR/GBP | 0,89954 | 0,10%   | 0,95%   | 0,9010 | 0,9023 | 0,9052 |
| EUR/JPY | 122,31  | 0,20%   | 1,59%   | 122,31 | 122,31 | 122,31 |
| EUR/CHF | 1,0679  | 0,09%   | 1,05%   | 1,0672 | 1,0666 | 1,0652 |
| EUR/BRL | 6,6302  | 1,52%   | -0,87%  | 6,6655 | 6,7020 | 6,8372 |
| EUR/PLN | 4,5414  | -0,21%  | -1,14%  | 4,5497 | 4,5567 | 4,5724 |



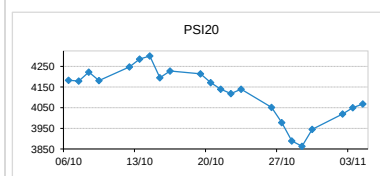
### FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1721 | 0,8995 | 122,31 | 1,0679 | 10,2909 | 7,4454 | 1,5372 | 1,63161 | 6,6302 | 10,9059 |
| USD | 0,8541 | -      | 0,7699 | 104,49 | 0,9120 | 8,7936  | 6,3591 | 1,3134 | 1,3970  | 5,6694 | 9,3169  |

### ACCIONISTA

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 3,494   | 1,28  | -38,49 |
| BCP          | 0,077   | -0,52 | -61,98 |
| CORT. AMORIM | 9,990   | 1,52  | -11,59 |
| CTT          | 2,250   | 0,00  | -29,47 |
| EDP          | 4,374   | 1,39  | 15,82  |
| EDP R        | 16,600  | -1,07 | 58,10  |
| GALP         | 7,250   | -1,33 | -51,34 |
| IBERSOL      | 3,880   | -0,51 | -51,50 |
| J MARTINS    | 13,875  | 1,17  | -5,39  |
| MOTA ENGIL   | 1,130   | 0,53  | -39,57 |
| NAVIGATOR    | 1,979   | 1,70  | -42,61 |
| NOS          | 3,100   | 2,92  | -35,42 |
| PHAROL       | 0,094   | 0,64  | -5,72  |
| RAMADA       | 2,980   | -0,67 | -48,97 |
| REN          | 2,285   | -0,65 | -15,99 |
| SEMAPA       | 6,710   | 0,00  | -51,09 |
| SONAE CAP.   | 0,770   | 0,00  | 2,26   |
| SONAE SGPS   | 0,528   | 1,15  | -41,98 |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| NOS                   | 2,92       |
| NAVIGATOR             | 1,70       |
| CORT. AMORIM          | 1,52       |
| EDP                   | 1,39       |
| ALTRI                 | 1,28       |
| BCP                   | -0,52      |
| REN                   | -0,65      |
| RAMADA                | -0,67      |
| EDP R                 | -1,07      |
| GALP                  | -1,33      |



| ÍNDICE     | LAST      | Var. 1D | YTD%    | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20     | 4.067,95  | 0,45%   | -21,98% | 5.454,21  | 3.500,02  |
| CAC40      | 4.922,85  | 2,44%   | -17,65% | 6.111,41  | 3.632,06  |
| ESTX 50 PR | 3.160,97  | 2,01%   | -15,60% | 3.867,28  | 2.302,84  |
| XTRA DAX   | 12.324,22 | 1,95%   | -6,98%  | 13.795,24 | 8.255,65  |
| S&P 500    | 3.466,82  | 2,89%   | 7,30%   | 3.588,11  | 2.191,86  |
| IBEX 35    | 6.781,90  | 0,43%   | -28,99% | 10.100,20 | 5.814,50  |
| NIKKEI 225 | 23.695,23 | 1,72%   | 0,16%   | 24.115,95 | 16.358,19 |

