

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

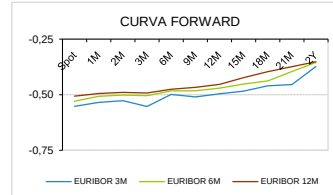
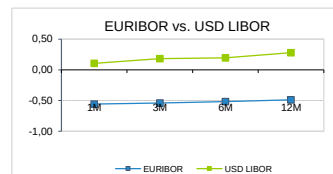
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENTA FIXA

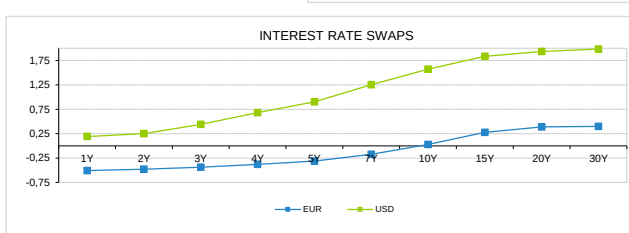
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,5570 | -1       | -1       | 1M        | 0,1060     | 0        | -1       | 0,0473    | -0,8026   |
| 3M                      | -0,5400 | 0        | 0        | 3M        | 0,1825     | 0        | -1       | 0,0759    | -0,7534   |
| 6M                      | -0,5180 | 0        | 1        | 6M        | 0,1963     | 0        | -1       | 0,0960    | -0,7072   |
| 12M                     | -0,4880 | -1       | 2        | 12M       | 0,2803     | 0        | -3       | 0,1526    | -0,5856   |

| INTEREST RATE SWAPS |         |          |          |         |         |        |
|---------------------|---------|----------|----------|---------|---------|--------|
| EUR                 | LAST    | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y     |
| 1Y                  | -0.5069 | 0        | 2        | -0.4536 | -0.2083 | 0.0980 |
| 2Y                  | -0.4795 | 0        | 4        | -0.4033 | -0.1278 | 0.1730 |
| 3Y                  | -0.4373 | 0        | 5        | -0.3381 | -0.0540 | 0.2420 |
| 4Y                  | -0.3798 | -1       | 7        | -0.2652 | 0.0218  | 0.3080 |
| 5Y                  | -0.3130 | -1       | 9        | -0.1926 | 0.0930  | 0.3705 |
| 7Y                  | -0.1730 | -1       | 12       | -0.0476 | 0.2250  | 0.4690 |
| 10Y                 | 0.0284  | -2       | 15       | 0.1464  | 0.3810  | 0.5720 |
| 15Y                 | 0.2755  | -2       | 17       | 0.3581  | 0.5120  | 0.6260 |
| 20Y                 | 0.3873  | -2       | 17       | 0.4394  | 0.5340  | 0.5984 |
| 30Y                 | 0.3995  | -2       | 17       | 0.4242  | 0.4714  | 0.5003 |

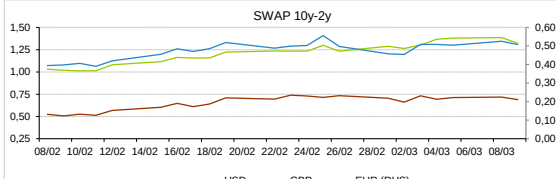
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 0,25  |
| Reino Unido                         | 0,10  |
| Japão                               | 0,10  |
| Canadá                              | 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                  | 0,1914 | 0        | 1        | 0,3110   | 1,3860 | 2,0780 |
| 2Y                  | 0,2509 | 0        | 5        | 0,5638   | 1,6240 | 2,1842 |
| 3Y                  | 0,4394 | -1       | 15       | 0,8481   | 1,7575 | 2,1810 |
| 4Y                  | 0,6830 | -2       | 25       | 1,0700   | 1,8750 | 2,2437 |
| 5Y                  | 0,9044 | -3       | 32       | 1,2500   | 1,9490 | 2,3070 |
| 7Y                  | 1,2555 | -5       | 36       | 1,5240   | 2,0685 | 2,3210 |
| 10Y                 | 1,5730 | -6       | 35       | 1,7830   | 2,1985 | 2,3290 |
| 15Y                 | 1,8368 | -6       | 32       | 1,9876   | 2,2225 | 2,3561 |
| 20Y                 | 1,9346 | -6       | 29       | 2,0080   | 2,2396 | 2,2645 |
| 30Y                 | 1,9854 | -6       | 25       | 2,0380   | 2,1796 | 2,1886 |

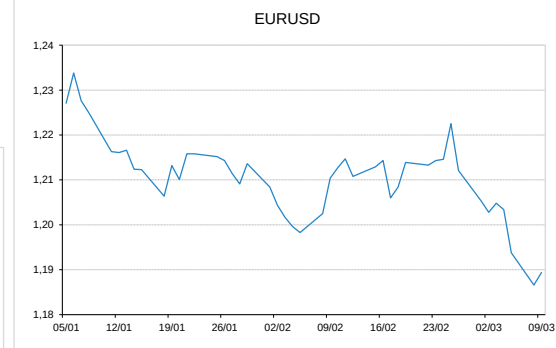
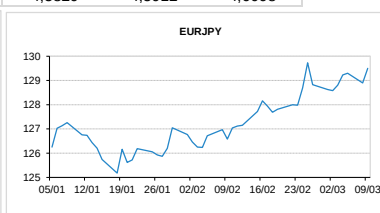
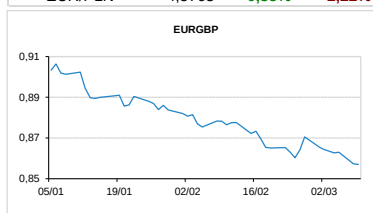


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 67,82    | -0,42   | 7,11    | OT 2Y      | -0,559 | -0,02    | 12,50    |
| JETFUEL     | 557,60   | -13,23  | 44,90   | OT 5Y      | -0,205 | -0,03    | 22,10    |
| DIESEL      | 544,35   | -13,73  | 42,65   | OT 10Y     | 0,264  | -0,04    | 20,70    |
| COBRE       | 9.006,50 | 103,00  | 961,50  | BUND 10Y   | -0,804 | -1,87    | 14,60    |
| ZINCO       | 2.763,25 | 8,50    | 122,75  | SCHATZ 2Y  | -0,034 | 0,00     | 3,90     |
| OURO        | 1.716,45 | 35,54   | -121,51 | T-NOTE 10Y | 2,366  | -2,99    | 32,30    |
| TRIGO       | 655,00   | 8,50    | 1,00    | T-NOTE 2Y  | 0,781  | 0,74     | -4,40    |
| LICENÇA C02 | 40,52    | 1,39    | 2,26    | GILT 10Y   | 0,976  | -2,46    | 22,70    |



### CAMBIAL

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1894  | 0,24%   | -1,74%  | 1,1918 | 1,1942 | 1,1992 |
| EUR/GBP | 0,85704 | 0,03%   | 2,48%   | 0,8585 | 0,8600 | 0,8630 |
| EUR/JPY | 129,5   | -0,46%  | -2,25%  | 129,50 | 129,50 | 129,50 |
| EUR/CHF | 1,1044  | 0,43%   | -2,15%  | 1,1038 | 1,1031 | 1,1020 |
| EUR/BRL | 6,9065  | -0,25%  | -5,59%  | 6,9528 | 7,0197 | 7,2004 |
| EUR/PLN | 4,5763  | 0,35%   | -2,22%  | 4,5829 | 4,5912 | 4,6098 |



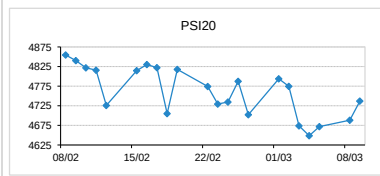
### FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1894 | 0,8570 | 129,50  | 1,1044 | 10,1236 | 7,4368 | 1,5042 | 1,54391 | 6,9065 | 10,0894 |
| USD | 0,8414 | -      | 0,7199 | 108,795 | 0,9305 | 8,5161  | 6,2570 | 1,2647 | 1,2993  | 5,8064 | 8,4828  |

### ACCIONISTA

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 6,135   | 1,91  | 18,90  |
| BCP          | 0,118   | -1,51 | -4,55  |
| CORT. AMORIM | 10,960  | -0,90 | -5,52  |
| CTT          | 2,545   | 1,80  | 8,30   |
| EDP          | 4,716   | 4,24  | -8,53  |
| EDP R        | 17,000  | 2,91  | -25,44 |
| GALP         | 10,300  | -0,82 | 17,66  |
| IBERSOL      | 5,980   | -0,33 | 10,74  |
| J MARTINS    | 13,300  | 0,38  | -3,76  |
| MOTA ENGIL   | 1,476   | 0,54  | 8,21   |
| NAVIGATOR    | 2,860   | 1,13  | 14,49  |
| NOVABASE     | 3,540   | -0,28 | 10,28  |
| NOS          | 2,770   | 0,73  | -3,08  |
| PHAROL       | 0,120   | -0,83 | -3,69  |
| REN          | 2,305   | 0,88  | -2,54  |
| SEMAPA       | 11,780  | -0,17 | 30,89  |
| SONAE SGPS   | 0,686   | 0,07  | 3,63   |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| EDP                   | 4,24       |
| EDP R                 | 2,91       |
| ALTRI                 | 1,91       |
| CTT                   | 1,80       |
| NAVIGATOR             | 1,13       |
| IBERSOL               | -0,33      |
| GALP                  | -0,82      |
| PHAROL                | -0,83      |
| CORT. AMORIM          | -0,90      |
| BCP                   | -1,51      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 4.737,02  | 1,04%   | -3,29% | 5.317,89  | 3.500,02  |
| CAC40      | 5.924,97  | 0,37%   | 6,73%  | 5.937,81  | 3.632,06  |
| ESTX 50 PR | 3.786,05  | 0,61%   | 6,57%  | 3.795,63  | 2.302,84  |
| XTRA DAX   | 14.437,94 | 0,40%   | 5,24%  | 14.475,65 | 8.255,65  |
| S&P 500    | 3.889,50  | 1,79%   | 3,56%  | 3.950,43  | 2.191,86  |
| IBEX 35    | 8.496,40  | 0,62%   | 5,24%  | 8.516,20  | 5.814,50  |
| NIKKEI 225 | 29.027,94 | 0,99%   | 5,77%  | 30.714,52 | 16.358,19 |

