

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

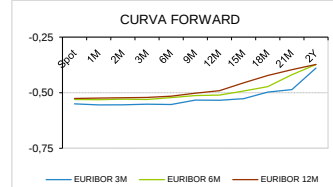
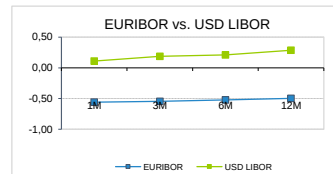
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENTA FIXA

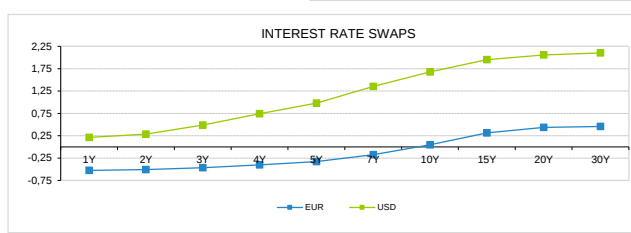
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,5590 | 0        | 0        | 1M        | 0,1105     | 0        | 0        | 0,0474    | -0,7884   |
| 3M                      | -0,5440 | 0        | 0        | 3M        | 0,1878     | -1       | 1        | 0,0850    | -0,7466   |
| 6M                      | -0,5220 | 0        | 0        | 6M        | 0,2108     | 0        | 1        | 0,1099    | -0,7060   |
| 12M                     | -0,4970 | 0        | -1       | 12M       | 0,2868     | 0        | 1        | 0,1625    | -0,5922   |

| INTEREST RATE SWAPS |         |          |          |         |         |        |
|---------------------|---------|----------|----------|---------|---------|--------|
| EUR                 | LAST    | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y     |
| 1Y                  | -0,5258 | 0        | -2       | -0,4932 | -0,2160 | 0,1270 |
| 2Y                  | -0,5089 | 1        | -3       | -0,4321 | -0,1305 | 0,2045 |
| 3Y                  | -0,4638 | 1        | -3       | -0,3595 | -0,0440 | 0,2800 |
| 4Y                  | -0,4007 | 2        | -2       | -0,2810 | 0,0385  | 0,3525 |
| 5Y                  | -0,3285 | 3        | -2       | -0,1985 | 0,1165  | 0,4187 |
| 7Y                  | -0,1751 | 3        | 0        | -0,0395 | 0,2620  | 0,5265 |
| 10Y                 | 0,0465  | 3        | 2        | 0,1725  | 0,4310  | 0,6375 |
| 15Y                 | 0,3141  | 3        | 4        | 0,4048  | 0,5739  | 0,6960 |
| 20Y                 | 0,4354  | 2        | 5        | 0,4933  | 0,6008  | 0,6710 |
| 30Y                 | 0,4570  | 2        | 6        | 0,4858  | 0,5396  | 0,5721 |

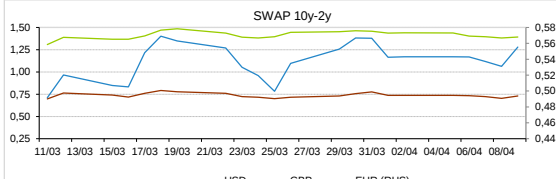
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 0,25  |
| Reino Unido                         | 0,10  |
| Japão                               | 0,10  |
| Canadá                              | 0,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 2,75  |
| Austrália                           | 0,10  |
| Índia                               | 3,50  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 0,2126 | 0        | 2        | 0,3605   | 1,5100 | 2,2683 |
| 2Y                  | 0,2846 | 1        | 3        | 0,6234   | 1,7438 | 2,3100 |
| 3Y                  | 0,4890 | 1        | 5        | 0,9182   | 1,9147 | 2,3590 |
| 4Y                  | 0,7427 | 2        | 6        | 1,1545   | 2,0080 | 2,4109 |
| 5Y                  | 0,9803 | 2        | 7        | 1,3630   | 2,1184 | 2,4448 |
| 7Y                  | 1,3512 | 2        | 9        | 1,6540   | 2,2324 | 2,4730 |
| 10Y                 | 1,6774 | 2        | 10       | 1,9203   | 2,3277 | 2,5141 |
| 15Y                 | 1,9505 | 2        | 11       | 2,1103   | 2,3680 | 2,4740 |
| 20Y                 | 2,0573 | 2        | 12       | 2,1570   | 2,3744 | 2,4080 |
| 30Y                 | 2,1030 | 2        | 12       | 2,1760   | 2,3000 | 2,3298 |

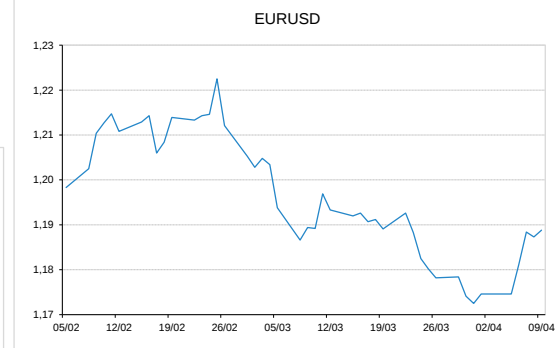
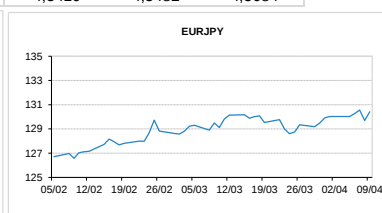
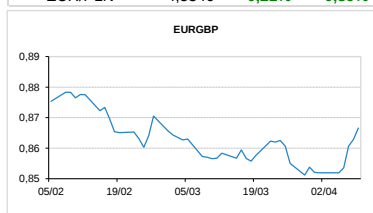


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 63,21    | 0,01    | -3,84   | OT 2Y      | -0,567 | 0,01     | -0,50    |
| JETFUEL     | 527,01   | 3,68    | -30,59  | OT 5Y      | -0,253 | 0,03     | -3,10    |
| DIESEL      | 511,73   | 3,40    | -32,62  | OT 10Y     | 0,277  | 0,04     | 3,60     |
| COBRE       | 9.009,00 | 92,50   | 9,50    | BUND 10Y   | -0,818 | 3,72     | -0,20    |
| ZINCO       | 2.837,50 | 20,50   | 64,75   | SCHATZ 2Y  | -0,050 | 1,37     | -1,80    |
| OURO        | 1.744,91 | -12,24  | 28,21   | T-NOTE 10Y | 2,408  | 2,40     | 7,40     |
| TRIGO       | 643,25   | 14,50   | -13,25  | T-NOTE 2Y  | 0,765  | 0,56     | -0,20    |
| LICENÇA C02 | 43,54    | 0,06    | 2,89    | GILT 10Y   | 1,020  | 2,01     | 5,00     |



### CAMBIAL

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1888  | 0,13%   | -0,05%  | 1,1911 | 1,1935 | 1,1990 |
| EUR/GBP | 0,86658 | -0,42%  | -1,10%  | 0,8680 | 0,8695 | 0,8728 |
| EUR/JPY | 130,42  | -0,54%  | -0,71%  | 130,42 | 130,42 | 130,42 |
| EUR/CHF | 1,1003  | 0,07%   | 0,32%   | 1,0997 | 1,0991 | 1,0980 |
| EUR/BRL | 6,7397  | -1,50%  | 2,50%   | 6,8005 | 6,8830 | 7,0987 |
| EUR/PLN | 4,5346  | 0,21%   | 0,89%   | 4,5410 | 4,5482 | 4,5684 |

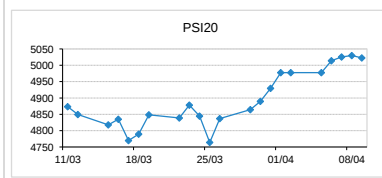


| FIXINGS CONTRA USD e EUR |        |        |        |         |        |         |        |        |         |         |
|--------------------------|--------|--------|--------|---------|--------|---------|--------|--------|---------|---------|
|                          | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL     |
| EUR                      | -      | 1,1888 | 0,8666 | 130,42  | 1,1003 | 10,1629 | 7,4370 | 1,4923 | 1,55913 | 6,7397  |
| USD                      | 0,8411 | -      | 0,7285 | 109,585 | 0,9253 | 8,5480  | 6,2551 | 1,2554 | 1,3112  | 5,6414  |
|                          |        |        |        |         |        |         |        |        |         | 10,1228 |
|                          |        |        |        |         |        |         |        |        |         | 8,5143  |

### ACCIONISTA

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 6,380   | -0,93 | 23,64  |
| BCP          | 0,119   | -0,08 | -3,08  |
| CORT. AMORIM | 10,080  | -1,56 | -13,10 |
| CTT          | 3,565   | 1,42  | 51,70  |
| EDP          | 5,182   | -0,38 | 0,50   |
| EDP R        | 18,950  | 0,85  | -16,89 |
| GALP         | 9,742   | -1,04 | 11,29  |
| IBERSOL      | 5,740   | -0,69 | 6,30   |
| J MARTINS    | 14,300  | 0,11  | 3,47   |
| MOTA ENGIL   | 1,468   | -0,14 | 7,62   |
| NAVIGATOR    | 2,844   | 0,07  | 13,85  |
| NOVABASE     | 3,800   | -0,52 | 18,38  |
| NOS          | 3,052   | -1,04 | 6,79   |
| PHAROL       | 0,116   | -0,17 | -7,21  |
| REN          | 2,440   | 0,00  | 3,17   |
| SEMAPA       | 12,300  | -0,16 | 36,67  |
| SONAE SGPS   | 0,796   | 0,32  | 20,33  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| CTT                   | 1,42       |
| EDP R                 | 0,85       |
| SONAE SGPS            | 0,32       |
| J MARTINS             | 0,11       |
| NAVIGATOR             | 0,07       |
| IBERSOL               | -0,69      |
| ALTRI                 | -0,93      |
| GALP                  | -1,04      |
| NOS                   | -1,04      |
| CORT. AMORIM          | -1,56      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 5.022,56  | -0,15%  | 2,54%  | 5.317,89  | 3.820,68  |
| CAC40      | 6.168,29  | 0,04%   | 11,11% | 6.188,48  | 4.194,58  |
| ESTX 50 PR | 3.977,35  | -0,01%  | 11,95% | 3.988,10  | 2.708,07  |
| XTRA DAX   | 15.227,34 | 0,16%   | 11,00% | 15.311,86 | 10.160,89 |
| S&P 500    | 4.101,86  | 0,11%   | 9,20%  | 4.105,24  | 2.721,17  |
| IBEX 35    | 8.571,50  | -0,77%  | 6,17%  | 8.740,10  | 6.329,50  |
| NIKKEI 225 | 29.768,06 | 0,20%   | 8,47%  | 30.714,52 | 18.858,25 |

