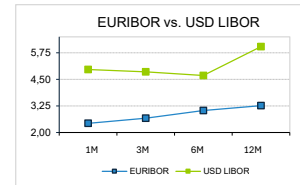


## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

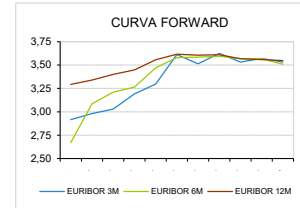
### RENTA FIXA

| INTERBANK OFFERED RATES |        |          |          |           |           |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|-----------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | AST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 2,4310 | 3        | -6       | 1M        | 4,9602    | 0        | -35      | 3,8722 | -0,1100 |
| 3M                      | 2,6700 | 2        | 5        | 3M        | 4,8537    | 0        | -42      | 3,9985 | -0,0416 |
| 6M                      | 3,0300 | 1        | 4        | 6M        | 4,6821    | -1       | -45      | 4,1918 | 0,0250  |
| 12M                     | 3,2630 | 2        | -9       | 12M       | 6,0414    | 8        | 31       | 4,5375 | 0,3350  |

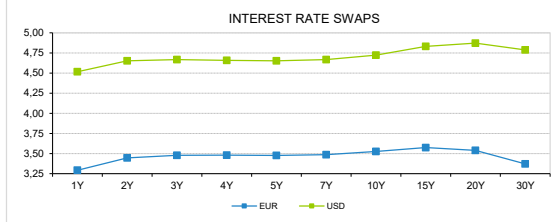


| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,2920 | 1        | -2       | 3,6040 | 3,4887 | 3,4900 |
| 2Y                  | 3,4448 | 2        | -2       | 3,5751 | 3,4765 | 3,5110 |
| 3Y                  | 3,4775 | 2        | 1        | 3,5470 | 3,4785 | 3,5380 |
| 4Y                  | 3,4805 | 1        | 2        | 3,5270 | 3,4919 | 3,5600 |
| 5Y                  | 3,4770 | 1        | 3        | 3,5200 | 3,5120 | 3,5849 |
| 7Y                  | 3,4860 | 1        | 3        | 3,5320 | 3,5510 | 3,6210 |
| 10Y                 | 3,5264 | 1        | 4        | 3,5710 | 3,5970 | 3,6360 |
| 15Y                 | 3,5743 | 0        | 3        | 3,5970 | 3,5844 | 3,5684 |
| 20Y                 | 3,5390 | 0        | 1        | 3,5417 | 3,4967 | 3,4515 |
| 30Y                 | 3,3704 | -2       | -2       | 3,3566 | 3,2930 | 3,2291 |

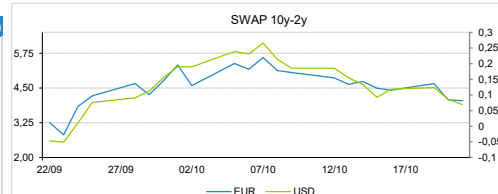
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,65  |
| EUA                                 | 4,00  |
| Reino Unido                         | 3,75  |
| Japão                               | 1,25  |
| Canadá                              | 2,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 13,75 |
| Austrália                           | 4,60  |
| Índia                               | 3,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 4,5160 | 0        | 3        | 4,8000   | 4,6240 | 4,6880 |
| 2Y                  | 4,6528 | 0        | 4        | 4,7510   | 4,6260 | 4,7150 |
| 3Y                  | 4,6681 | -1       | 6        | 4,7100   | 4,6460 | 4,7400 |
| 4Y                  | 4,6581 | -1       | 8        | 4,6920   | 4,6680 | 4,7730 |
| 5Y                  | 4,6525 | -1       | 9        | 4,6910   | 4,6910 | 4,8100 |
| 7Y                  | 4,6671 | -2       | 12       | 4,7100   | 4,7515 | 4,8810 |
| 10Y                 | 4,7221 | -2       | 15       | 4,7760   | 4,8430 | 4,9580 |
| 15Y                 | 4,8308 | -2       | 17       | 4,8750   | 4,9215 | 4,9870 |
| 20Y                 | 4,8721 | -2       | 17       | 4,8980   | 4,9070 | 4,9290 |
| 30Y                 | 4,7883 | -2       | 16       | 4,7920   | 4,7640 | 4,7450 |

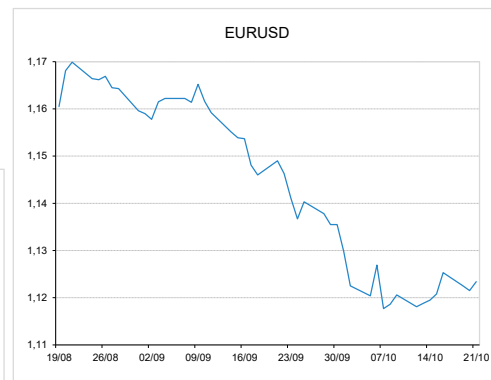
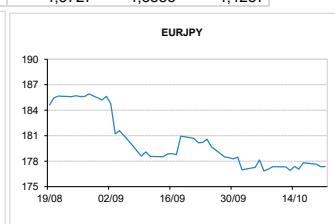
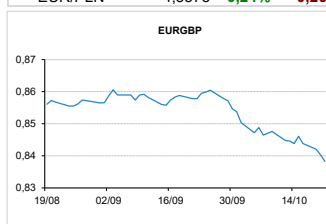


| COMMODITIES | LAST      | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|-----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 108,61    | -0,18   | 12,37   | OT 2Y      | 3,216 | 0,04     | -0,90    |
| JETFUEL     | 1,631,75  | -4,00   | 5,50    | OT 5Y      | 3,510 | 0,05     | 7,30     |
| DIESEL      | 1,490,00  | -8,25   | -62,00  | OT 10Y     | 3,943 | 0,05     | 12,80    |
| COBRE       | 14,456,00 | 81,50   | -101,00 | BUND 10Y   | 3,428 | 2,54     | -3,80    |
| ZINCO       | 3,738,86  | 10,41   | -211,71 | SCHATZ 2Y  | 3,421 | 3,55     | -12,70   |
| OURO        | 4,132,23  | 3,92    | -203,82 | T-NOTE 10Y | 5,303 | -0,59    | 8,70     |
| TRIGO       | 628,00    | -15,25  | -98,75  | T-NOTE 2Y  | 5,005 | 0,41     | 0,20     |
| LICENÇA C02 | 85,62     | -0,03   | -0,97   | GILT 10Y   | 6,080 | -3,89    | 19,50    |



### CAMBIAL

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M   | FW 6M   | FW 12M  |
|---------|---------|---------|---------|---------|---------|---------|
| EUR/USD | 1,1234  | 0,17%   | -2,23%  | 1,1279  | 1,1323  | 1,1417  |
| EUR/GBP | 0,83825 | 0,24%   | 2,33%   | 0,84142 | 0,84458 | 0,85183 |
| EUR/JPY | 177,360 | -0,01%  | 1,88%   | 177,353 | 177,347 | 177,335 |
| EUR/CHF | 0,9261  | 0,06%   | 1,66%   | 0,9194  | 0,9130  | 0,8994  |
| EUR/BRL | 5,644   | 0,12%   | 3,79%   | 5,7644  | 5,8809  | 6,1114  |
| EUR/PLN | 4,3573  | 0,24%   | -0,26%  | 4,3727  | 4,3883  | 4,4257  |



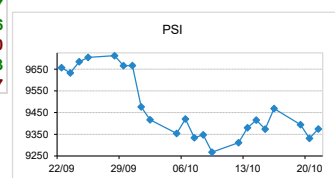
### FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1234 | 0,8383 | 177,36  | 0,9261 | 11,1037 | 7,4745 | 1,5782 | 1,59722 | 5,6440 | 10,5316 |
| USD | 0,8910 | -      | 0,7472 | 158,106 | 0,8253 | 9,8944  | 6,6598 | 1,4062 | 1,4231  | 5,0268 | 9,3750  |

### ACCIONISTA

| TITULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,335   | 0,12  | -3,67  |
| BCP          | 1,122   | 2,14  | 25,20  |
| CORT. AMORIM | 6,830   | 0,29  | 3,33   |
| CTT          | 5,490   | -0,36 | -26,11 |
| EDP          | 4,760   | 1,30  | 21,58  |
| EDP R        | 12,090  | 1,17  | 0,42   |
| GALP         | 22,500  | 0,81  | 53,79  |
| IBERSOL      | 10,500  | 0,57  | 6,06   |
| J MARTINS    | 18,310  | -0,54 | -9,62  |
| MOTA ENGIL   | 4,676   | 0,34  | -5,50  |
| NAVIGATOR    | 3,062   | -0,07 | -2,48  |
| NOS          | 5,185   | -1,71 | 31,67  |
| REN          | 3,545   | -0,14 | 10,26  |
| SEMAPA       | 19,520  | -0,51 | -6,60  |
| SONAE SGPS   | 2,130   | -0,93 | 32,13  |
| TEIX. DUARTE | 0,444   | -0,11 | -30,27 |

| MAIORES GANHOS/PERDAS |           |
|-----------------------|-----------|
| Título                | Varição % |
| BCP                   | 2,14      |
| EDP                   | 1,30      |
| EDP R                 | 1,17      |
| GALP                  | 0,81      |
| IBERSOL               | 0,57      |
| CTT                   | -0,36     |
| SEMAPA                | -0,51     |
| J MARTINS             | -0,54     |
| SONAE SGP             | -0,93     |
| NOS                   | -1,71     |



| ÍNDICE     | LAST      | Var. 1D | YTD %  | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 9.374,46  | 0,46%   | 13,44% | 9.759,12  | 7.975,15  |
| CAC40      | 7.921,68  | 1,06%   | -2,80% | 8.755,03  | 7.505,27  |
| ESTX 50 PR | 6.207,52  | 1,40%   | 7,18%  | 6.577,20  | 5.376,81  |
| XTRA DAX   | 25.645,04 | 1,35%   | 4,71%  | 26.618,74 | 21.863,81 |
| S&P 500    | 7.753,96  | 0,54%   | 13,27% | 7.844,52  | 6.316,91  |
| IBEX 35    | 19.323,50 | 1,21%   | 11,65% | 20.356,50 | 15.723,90 |
| NIKKEI 225 | 64.621,24 | 0,85%   | 28,37% | 72.831,73 | 48.235,30 |

