

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

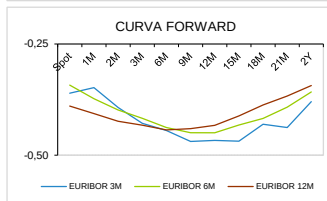
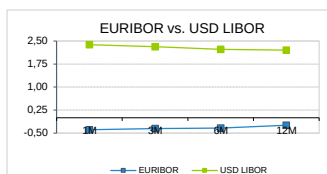
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENTA FIXA

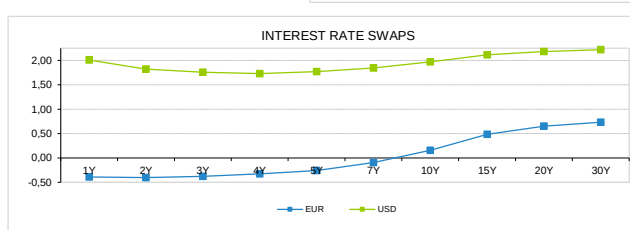
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,3900 | 0        | -1       | 1M        | 2,3795     | -1       | -5       | 0,7230    | -0,8106   |
| 3M                      | -0,3530 | 0        | -3       | 3M        | 2,3130     | -2       | -19      | 0,7766    | -0,7382   |
| 6M                      | -0,3350 | -1       | -8       | 6M        | 2,2264     | 1        | -29      | 0,8408    | -0,6996   |
| 12M                     | -0,2430 | -1       | -7       | 12M       | 2,2031     | 0        | -31      | 0,9166    | -0,5954   |

| INTEREST RATE SWAPS |         |          |          |         |         |        |
|---------------------|---------|----------|----------|---------|---------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y     |
| 1Y                  | -0,3895 | -1       | -11      | -0,4335 | -0,1435 | 0,1420 |
| 2Y                  | -0,4020 | -2       | -13      | -0,3879 | -0,1285 | 0,2361 |
| 3Y                  | -0,3780 | -3       | -15      | -0,3236 | -0,0247 | 0,3317 |
| 4Y                  | -0,3260 | -3       | -16      | -0,2471 | 0,0547  | 0,4150 |
| 5Y                  | -0,2570 | -3       | -16      | -0,1689 | 0,1482  | 0,4940 |
| 7Y                  | -0,0950 | -2       | -17      | 0,0002  | 0,3211  | 0,6290 |
| 10Y                 | 0,1580  | -2       | -18      | 0,2400  | 0,5225  | 0,7730 |
| 15Y                 | 0,4850  | -1       | -19      | 0,5153  | 0,7171  | 0,8830 |
| 20Y                 | 0,6530  | -1       | -19      | 0,6509  | 0,7859  | 0,8910 |
| 30Y                 | 0,7330  | 0        | -19      | 0,6950  | 0,7712  | 0,8256 |

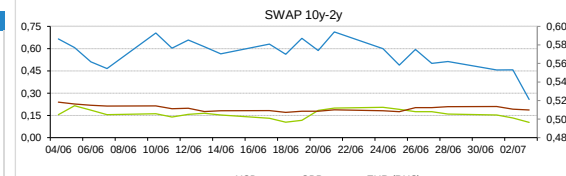
| TAXA DE REFERÊNCIA |       |
|--------------------|-------|
| BANCO CENTRAL      |       |
| Zona Euro          | 0,00  |
| EUA                | 2,50  |
| Reino Unido        | 0,75  |
| Japão              | 0,10  |
| Canadá             | 1,75  |
| Suíça              | -0,75 |
| China              | 5,75  |
| Brasil             | 6,50  |
| Austrália          | 1,00  |
| Índia              | 4,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 2,0090 | 1        | -38      | 1,5842   | 1,6495 | 1,8770 |
| 2Y                  | 1,8220 | 3        | -21      | 1,5500   | 1,6860 | 1,9380 |
| 3Y                  | 1,7580 | 2        | -20      | 1,5850   | 1,7510 | 2,0083 |
| 4Y                  | 1,7300 | 1        | -37      | 1,6145   | 1,8130 | 2,0507 |
| 5Y                  | 1,7710 | 1        | -19      | 1,6670   | 1,8640 | 2,1027 |
| 7Y                  | 1,8460 | 1        | -17      | 1,7950   | 1,9839 | 2,1535 |
| 10Y                 | 1,9690 | 1        | -16      | 1,9100   | 2,0740 | 2,2175 |
| 15Y                 | 2,1140 | 1        | -13      | 2,0495   | 2,1620 | 2,2555 |
| 20Y                 | 2,1830 | 1        | -12      | 2,1140   | 2,1900 | 2,2580 |
| 30Y                 | 2,2200 | 1        | -11      | 2,1430   | 2,1890 | 2,2280 |

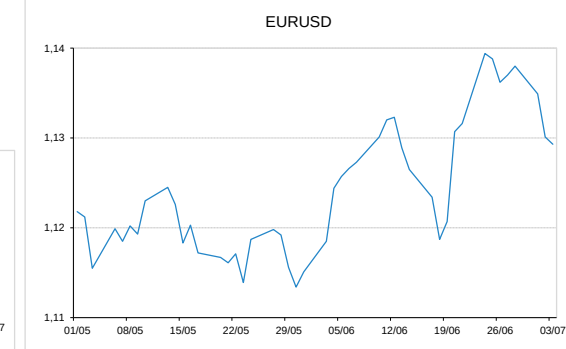
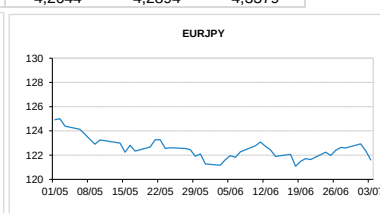
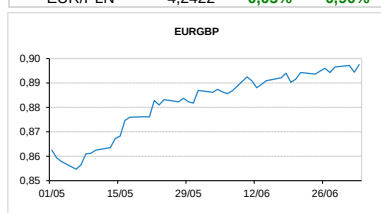


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 63,02    | 0,62    | 2,56    | OT 2Y      | -0,499 | -0,03    | -11,30   |
| JETFUEL     | 621,07   | -12,22  | 9,57    | OT 5Y      | -0,291 | -0,04    | -23,30   |
| DIESEL      | 582,74   | -15,55  | 2,49    | OT 10Y     | 0,296  | -0,07    | -46,30   |
| COBRE       | 5.894,00 | -67,50  | 57,00   | BUND 10Y   | -0,979 | -2,19    | -19,60   |
| ZINCO       | 2.523,00 | 12,00   | -51,00  | SCHATZ 2Y  | -0,140 | 0,23     | -11,00   |
| OURO        | 1.416,98 | 11,86   | 96,33   | T-NOTE 10Y | 2,743  | -1,70    | -10,30   |
| TRIGO       | 510,75   | 7,50    | -15,25  | T-NOTE 2Y  | 2,126  | -0,19    | -0,50    |
| LICENÇA C02 | 26,51    | -0,21   | 2,77    | GILT 10Y   | 0,685  | -3,72    | -18,10   |



### CAMBIAL

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1293 | -0,07%  | 0,97%   | 1,1376 | 1,1456 | 1,1597 |
| EUR/GBP | 0,8975 | -0,34%  | -1,26%  | 0,9004 | 0,9035 | 0,9095 |
| EUR/JPY | 121,61 | 0,62%   | -0,36%  | 121,61 | 121,61 | 121,61 |
| EUR/CHF | 1,1126 | 0,08%   | 0,50%   | 1,1114 | 1,1103 | 1,1080 |
| EUR/BRL | 4,3318 | 0,23%   | 0,85%   | 4,4032 | 4,4671 | 4,5918 |
| EUR/PLN | 4,2422 | 0,05%   | 0,90%   | 4,2644 | 4,2894 | 4,3379 |



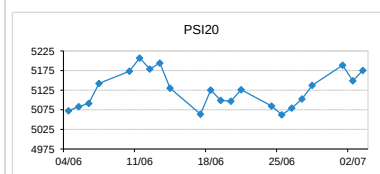
### FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK    |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|--------|
| EUR | -      | 1,1293 | 0,8975 | 121,61  | 1,1126 | 10,5048 | 7,4630 | 1,4744 | 1,60399 | 4,3318 | 9,6334 |
| USD | 0,8863 | -      | 0,7959 | 107,765 | 0,9860 | 9,3118  | 6,6152 | 1,3083 | 1,4222  | 3,8443 | 8,5464 |

### ACCIONISTA

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 6,100   | -1,61 | 5,17   |
| BCP          | 0,280   | 2,00  | 22,00  |
| CORT. AMORIM | 10,200  | 0,00  | 13,33  |
| CTT          | 2,080   | 0,10  | -29,40 |
| EDP          | 3,443   | 1,41  | 12,92  |
| EDP R        | 9,010   | 1,35  | 15,88  |
| GALP         | 13,295  | -2,35 | -3,62  |
| IBERSOL      | 8,100   | 0,00  | 2,53   |
| J MARTINS    | 13,995  | 1,49  | 35,35  |
| MOTA ENGIL   | 1,938   | 2,43  | 20,37  |
| NAVIGATOR    | 3,360   | -1,52 | -6,67  |
| NOS          | 5,780   | 0,09  | 9,16   |
| NOVABASE     | 2,300   | -0,86 | 13,86  |
| PHAROL       | 0,151   | -0,26 | -7,23  |
| RAMADA       | 7,100   | 0,00  | -5,33  |
| REN          | 12,600  | 0,64  | -3,82  |
| SEMAPA       | 0,727   | 0,69  | -14,37 |
| SONAE CAP.   | 0,858   | 0,18  | 5,86   |
| SONAE SGPS   | 7,100   | 0,00  | -5,33  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| MOTA ENGIL            | 2,43       |
| BCP                   | 2,00       |
| J MARTINS             | 1,49       |
| EDP                   | 1,41       |
| EDP R                 | 1,35       |
| PHAROL                | -0,26      |
| NOVABASE              | -0,86      |
| NAVIGATOR             | -1,52      |
| ALTRI                 | -1,61      |
| GALP                  | -2,35      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 5.175,52  | 0,51%   | 9,39%  | 5.686,45  | 4.551,84  |
| CAC40      | 5.616,23  | 0,71%   | 18,72% | 5.618,71  | 4.555,99  |
| ESTX 50 PR | 3.538,82  | 0,88%   | 17,90% | 3.539,24  | 2.908,70  |
| XTRA DAX   | 12.612,86 | 0,69%   | 19,45% | 12.886,83 | 10.279,20 |
| S&P 500    | 2.988,94  | 0,54%   | 19,24% | 2.989,20  | 2.346,58  |
| IBEX 35    | 9.390,90  | 1,18%   | 9,96%  | 9.971,60  | 8.286,20  |
| NIKKEI 225 | 21.638,16 | -0,53%  | 8,11%  | 24.448,07 | 18.948,58 |

