

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

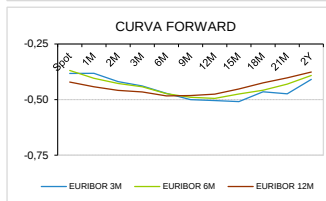
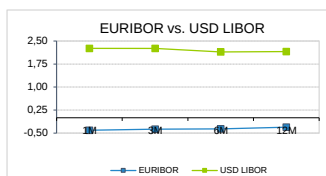
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENTA FIXA

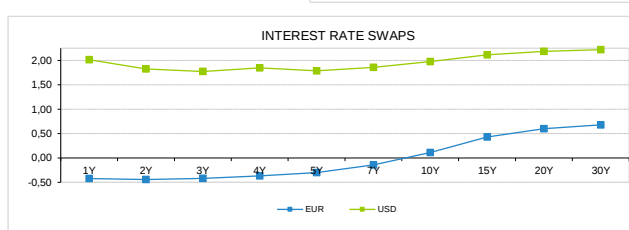
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,4060 | 0        | -1       | 1M        | 2,2611     | -1       | -12      | 0,7214    | -0,8192   |
| 3M                      | -0,3740 | 0        | -3       | 3M        | 2,2594     | -2       | -13      | 0,7648    | -0,7530   |
| 6M                      | -0,3610 | -1       | -5       | 6M        | 2,1443     | -3       | -16      | 0,8006    | -0,7240   |
| 12M                     | -0,3070 | 0        | -10      | 12M       | 2,1578     | -3       | -14      | 0,8596    | -0,6252   |

| INTEREST RATE SWAPS |         |          |          |         |         |        |
|---------------------|---------|----------|----------|---------|---------|--------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y     |
| 1Y                  | -0,4210 | 0        | -7       | -0,4755 | -0,2153 | 0,1505 |
| 2Y                  | -0,4420 | -1       | -7       | -0,4260 | -0,1262 | 0,2408 |
| 3Y                  | -0,4190 | -2       | -8       | -0,3559 | -0,0339 | 0,3367 |
| 4Y                  | -0,3670 | -3       | -8       | -0,2761 | 0,0570  | 0,4266 |
| 5Y                  | -0,2990 | -3       | -9       | -0,1908 | 0,1508  | 0,5040 |
| 7Y                  | -0,1410 | -3       | -9       | -0,0141 | 0,3228  | 0,6390 |
| 10Y                 | 0,1100  | -2       | -10      | 0,2328  | 0,5234  | 0,7820 |
| 15Y                 | 0,4310  | -1       | -10      | 0,5088  | 0,7129  | 0,8900 |
| 20Y                 | 0,6000  | 0        | -10      | 0,6478  | 0,7864  | 0,8959 |
| 30Y                 | 0,6790  | 1        | -9       | 0,6940  | 0,7719  | 0,8286 |

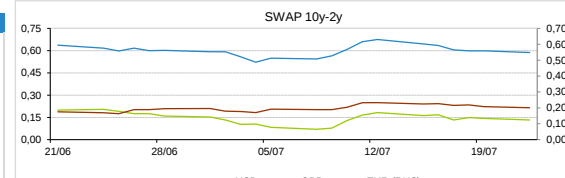
| TAXA DE REFERÊNCIA |       |
|--------------------|-------|
| BANCO CENTRAL      |       |
| Zona Euro          | 0,00  |
| EUA                | 2,50  |
| Reino Unido        | 0,75  |
| Japão              | 0,10  |
| Canadá             | 1,75  |
| Suíça              | -0,75 |
| China              | 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                  | 2,0160 | -5       | -12      | 1,6280   | 1,7065 | 1,9605 |
| 2Y                  | 1,8260 | -3       | -10      | 1,6140   | 1,7745 | 2,0195 |
| 3Y                  | 1,7730 | -2       | -9       | 1,6440   | 1,8300 | 2,0650 |
| 4Y                  | 1,8490 | 3        | 0        | 1,6960   | 1,8880 | 2,1080 |
| 5Y                  | 1,7870 | -2       | -8       | 1,7420   | 1,9425 | 2,1705 |
| 7Y                  | 1,8580 | -2       | -7       | 1,8455   | 2,0350 | 2,2120 |
| 10Y                 | 1,9770 | -2       | -6       | 1,9770   | 2,1360 | 2,2660 |
| 15Y                 | 2,1160 | -2       | -6       | 2,1070   | 2,2090 | 2,3050 |
| 20Y                 | 2,1850 | -2       | -5       | 2,1650   | 2,2644 | 2,3318 |
| 30Y                 | 2,2210 | -1       | -4       | 2,2117   | 2,2591 | 2,2957 |

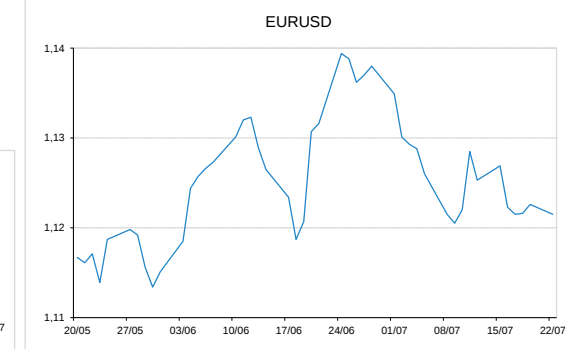
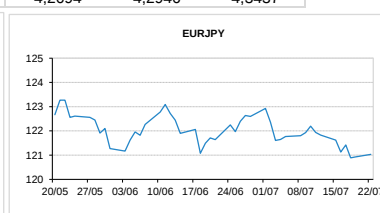


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 63,33    | 0,86    | -1,12   | OT 2Y      | -0,514 | 0,00     | -12,10   |
| JETFUEL     | 620,75   | 8,08    | 20,50   | OT 5Y      | -0,219 | 0,01     | -9,80    |
| DIESEL      | 580,25   | 7,08    | 14,75   | OT 10Y     | 0,461  | 0,00     | -7,60    |
| COBRE       | 6.077,00 | 82,00   | 147,00  | BUND 10Y   | -0,987 | -2,67    | -7,70    |
| ZINCO       | 2.421,50 | -41,50  | -74,50  | SCHATZ 2Y  | -0,153 | -1,14    | -2,30    |
| OURO        | 1.426,85 | 0,82    | 32,54   | T-NOTE 10Y | 2,809  | -1,25    | 4,10     |
| TRIGO       | 497,50   | -5,00   | -33,25  | T-NOTE 2Y  | 2,189  | -0,96    | 13,20    |
| LICENÇA C02 | 28,81    | -0,08   | 3,51    | GILT 10Y   | 0,704  | -2,48    | -9,50    |



### CAMBIAL

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1215  | -0,10%  | -1,57%  | 1,1296 | 1,1380 | 1,1523 |
| EUR/GBP | 0,89968 | -0,37%  | -0,67%  | 0,9026 | 0,9057 | 0,9116 |
| EUR/JPY | 121,03  | -0,08%  | 1,01%   | 121,03 | 121,03 | 121,03 |
| EUR/CHF | 1,1004  | 0,15%   | 0,69%   | 1,0993 | 1,0979 | 1,0957 |
| EUR/BRL | 4,1901  | 0,38%   | 0,40%   | 4,2546 | 4,3145 | 4,4366 |
| EUR/PLN | 4,2479  | 0,04%   | 0,12%   | 4,2694 | 4,2946 | 4,3437 |



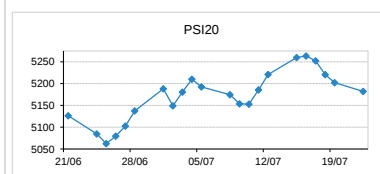
### FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK    |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|--------|
| EUR | -      | 1,1215 | 0,8997 | 121,03  | 1,1004 | 10,5520 | 7,4661 | 1,4704 | 1,59252 | 4,1901 | 9,6469 |
| USD | 0,8912 | -      | 0,8003 | 107,845 | 0,9807 | 9,4090  | 6,6538 | 1,3110 | 1,4193  | 3,7378 | 8,6011 |

### ACCIONISTA

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 5,980   | 0,93  | 3,10   |
| BCP          | 0,269   | -1,61 | 17,30  |
| CORT. AMORIM | 9,740   | -0,51 | 8,22   |
| CTT          | 2,006   | -0,20 | -31,91 |
| EDP          | 3,364   | -0,18 | 10,33  |
| EDP R        | 9,170   | -0,22 | 17,94  |
| GALP         | 14,035  | 0,61  | 1,74   |
| IBERSOL      | 8,060   | 0,00  | 2,03   |
| J MARTINS    | 14,580  | -2,15 | 41,01  |
| MOTA ENGIL   | 1,903   | 0,21  | 18,20  |
| NAVIGATOR    | 3,198   | 0,76  | -11,17 |
| NOS          | 5,840   | 0,78  | 10,29  |
| NOVABASE     | 2,320   | -0,85 | 14,85  |
| PHAROL       | 0,153   | -0,39 | -6,00  |
| RAMADA       | 6,940   | -0,86 | -7,47  |
| REN          | 12,420  | 1,47  | -5,19  |
| SEMAPA       | 0,715   | -1,79 | -15,78 |
| SONAE CAP.   | 0,883   | 0,00  | 9,01   |
| SONAE SGPS   | 6,940   | -0,86 | -7,47  |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| REN                   | 1,47       |
| ALTRI                 | 0,93       |
| NOS                   | 0,78       |
| NAVIGATOR             | 0,76       |
| GALP                  | 0,61       |
| RAMADA                | -0,86      |
| RAMADA                | -0,86      |
| BCP                   | -1,61      |
| SEMAPA                | -1,79      |
| J MARTINS             | -2,15      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 5.182,17  | -0,39%  | 9,53%  | 5.655,02  | 4.551,84  |
| CAC40      | 5.562,57  | 0,18%   | 17,58% | 5.629,79  | 4.555,99  |
| ESTX 50 PR | 3.487,69  | 0,22%   | 16,20% | 3.549,26  | 2.908,70  |
| XTRA DAX   | 12.289,84 | 0,24%   | 16,39% | 12.886,83 | 10.279,20 |
| S&P 500    | 2.979,27  | 0,09%   | 18,84% | 3.017,80  | 2.346,58  |
| IBEX 35    | 9.157,10  | -0,15%  | 7,23%  | 9.924,40  | 8.286,20  |
| NIKKEI 225 | 21.416,79 | -0,23%  | 7,00%  | 24.448,07 | 18.948,58 |

