

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

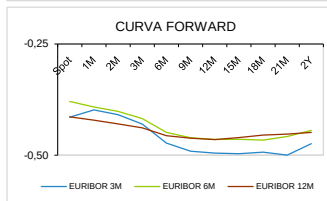
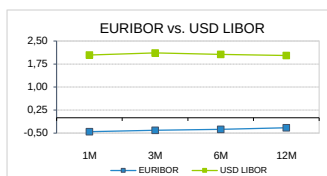
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENTA FIXA

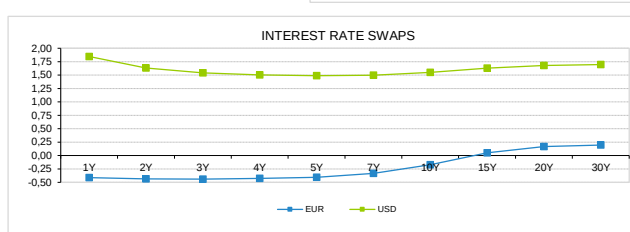
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,4530 | 0        | -4       | 1M        | 2,0459     | 3        | -9       | 0,7138    | -0,8094   |
| 3M                      | -0,4100 | -1       | 0        | 3M        | 2,1130     | 1        | -3       | 0,7660    | -0,7548   |
| 6M                      | -0,3750 | 0        | 3        | 6M        | 2,0630     | 0        | -2       | 0,8446    | -0,7100   |
| 12M                     | -0,3250 | -1       | 3        | 12M       | 2,0293     | 0        | 0        | 0,9368    | -0,5930   |

| INTEREST RATE SWAPS |         |          |          |         |         |         |
|---------------------|---------|----------|----------|---------|---------|---------|
| EUR                 | FIXING  | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y      |
| 1Y                  | -0,4132 | 0        | 7        | -0,4655 | -0,3930 | -0,2094 |
| 2Y                  | -0,4350 | 0        | 7        | -0,4568 | -0,3535 | -0,1465 |
| 3Y                  | -0,4400 | 0        | 6        | -0,4360 | -0,3040 | -0,0740 |
| 4Y                  | -0,4270 | 0        | 5        | -0,4055 | -0,2470 | -0,0076 |
| 5Y                  | -0,4050 | 0        | 4        | -0,3650 | -0,1845 | 0,0580  |
| 7Y                  | -0,3330 | 0        | 1        | -0,2613 | -0,0594 | 0,1550  |
| 10Y                 | -0,1720 | 1        | 0        | -0,0955 | 0,0853  | 0,2610  |
| 15Y                 | 0,0500  | 0        | -2       | 0,0971  | 0,2188  | 0,3286  |
| 20Y                 | 0,1660  | 0        | -2       | 0,1809  | 0,2573  | 0,3220  |
| 30Y                 | 0,1950  | 0        | -5       | 0,1891  | 0,2223  | 0,2460  |

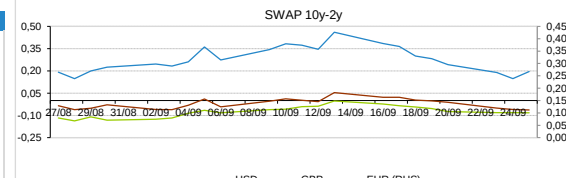
| TAXA DE REFERÊNCIA |       |
|--------------------|-------|
| BANCO CENTRAL      |       |
| Zona Euro          | 0,00  |
| EUA                | 2,00  |
| Reino Unido        | 0,75  |
| Japão              | 0,10  |
| Canadá             | 1,75  |
| Suíça              | -0,75 |
| China              |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



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | FIXING | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 1,8460 | -8       | 6        | 1,4345   | 1,3730 | 1,5042 |
| 2Y                  | 1,6310 | -9       | 9        | 1,4045   | 1,4174 | 1,5160 |
| 3Y                  | 1,5410 | -10      | 9        | 1,3880   | 1,4320 | 1,5592 |
| 4Y                  | 1,5030 | -10      | 11       | 1,4142   | 1,4590 | 1,5939 |
| 5Y                  | 1,4880 | -10      | 8        | 1,4310   | 1,5005 | 1,6283 |
| 7Y                  | 1,4960 | -10      | 8        | 1,4600   | 1,5633 | 1,6719 |
| 10Y                 | 1,5490 | -10      | 7        | 1,5538   | 1,6304 | 1,7171 |
| 15Y                 | 1,6300 | -9       | 6        | 1,6346   | 1,7000 | 1,7592 |
| 20Y                 | 1,6780 | -9       | 5        | 1,6809   | 1,7223 | 1,7641 |
| 30Y                 | 1,6950 | -9       | 4        | 1,6965   | 1,7178 | 1,7380 |

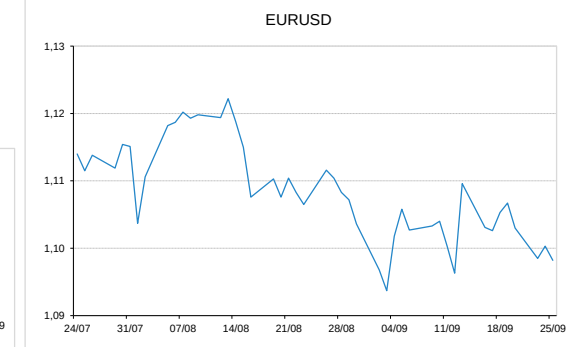
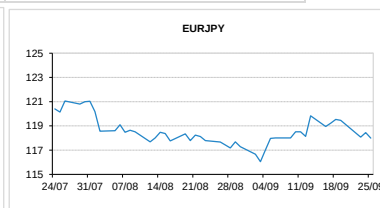


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 62,06    | -1,04   | 3,26    | OT 2Y      | -0,559 | 0,00     | 1,90     |
| JETFUEL     | 612,25   | 0,00    | 15,50   | OT 5Y      | -0,286 | 0,01     | 7,60     |
| DIESEL      | 578,00   | 0,00    | 19,00   | OT 10Y     | 0,157  | 0,01     | -1,10    |
| COBRE       | 5.774,50 | 2,00    | 147,00  | BUND 10Y   | -1,020 | 2,91     | 9,30     |
| ZINCO       | 2.296,75 | -46,25  | 38,75   | SCHATZ 2Y  | -0,117 | 0,46     | 17,30    |
| OURO        | 1.512,36 | -21,95  | -14,62  | T-NOTE 10Y | 2,552  | 4,40     | 11,50    |
| TRIGO       | 479,50   | -2,25   | 1,75    | T-NOTE 2Y  | 2,032  | 4,96     | 13,10    |
| LICENÇA C02 | 25,31    | -0,23   | 0,21    | GILT 10Y   | 0,516  | -1,22    | -5,90    |



### CAMBIAL

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0982  | -0,19%  | -1,21%  | 1,1055 | 1,1130 | 1,1260 |
| EUR/GBP | 0,88668 | -0,58%  | 2,41%   | 0,8895 | 0,8927 | 0,8991 |
| EUR/JPY | 118     | 0,38%   | -0,28%  | 118,00 | 118,00 | 118,00 |
| EUR/CHF | 1,0849  | 0,01%   | 0,32%   | 1,0839 | 1,0826 | 1,0808 |
| EUR/BRL | 4,5754  | 0,34%   | 0,85%   | 4,6288 | 4,6844 | 4,7978 |
| EUR/PLN | 4,3837  | -0,09%  | -0,56%  | 4,4067 | 4,4309 | 4,4800 |



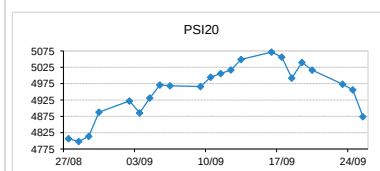
### FIXINGS CONTRA USD e EUR

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK    |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|--------|
| EUR | -      | 1,0982 | 0,8867 | 118,00  | 1,0849 | 10,6798 | 7,4657 | 1,4549 | 1,62293 | 4,5754 | 9,9137 |
| USD | 0,9125 | -      | 0,808  | 107,725 | 0,9893 | 9,7387  | 6,8120 | 1,3276 | 1,4809  | 4,1796 | 9,0472 |

### ACCIONISTA

| TÍTULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 5,975   | -1,08 | 3,02   |
| BCP          | 0,177   | -5,34 | -22,70 |
| CORT. AMORIM | 10,060  | -0,20 | 11,78  |
| CTT          | 1,942   | -3,48 | -34,08 |
| EDP          | 3,528   | -0,54 | 15,71  |
| EDP R        | 9,730   | -1,42 | 25,14  |
| GALP         | 13,510  | -1,21 | -2,07  |
| IBERSOL      | 8,080   | 0,25  | 2,28   |
| J MARTINS    | 15,370  | -2,57 | 48,65  |
| MOTA ENGIL   | 1,830   | -3,58 | 13,66  |
| NAVIGATOR    | 3,160   | -0,69 | -12,22 |
| NOS          | 5,000   | -1,19 | -5,57  |
| NOVABASE     | 2,820   | -0,35 | 39,60  |
| PHAROL       | 0,103   | -2,82 | -36,64 |
| RAMADA       | 6,100   | 1,33  | -18,67 |
| REN          | 11,760  | -1,18 | -10,23 |
| SEMAPA       | 0,601   | -0,17 | -29,21 |
| SONAE CAP.   | 0,838   | -0,30 | 3,46   |
| SONAE SGPS   | 6,100   | 1,33  | -18,67 |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| RAMADA                | 1,33       |
| RAMADA                | 1,33       |
| IBERSOL               | 0,25       |
| J MARTINS             | -2,57      |
| PHAROL                | -2,82      |
| CTT                   | -3,48      |
| MOTA ENGIL            | -3,58      |
| BCP                   | -5,34      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20     | 4.874,10  | -1,65%  | 3,01%  | 5.429,32  | 4.551,84  |
| CAC40      | 5.578,55  | -0,88%  | 17,92% | 5.696,25  | 4.555,99  |
| ESTX 50 PR | 3.509,03  | -0,65%  | 16,91% | 3.578,04  | 2.908,70  |
| XTRA DAX   | 12.230,40 | -0,62%  | 15,83% | 12.656,05 | 10.279,20 |
| S&P 500    | 2.973,39  | 0,23%   | 18,61% | 3.027,98  | 2.346,58  |
| IBEX 35    | 9.078,80  | -0,43%  | 6,31%  | 9.587,60  | 8.286,20  |
| NIKKEI 225 | 22.020,15 | -0,36%  | 10,02% | 24.448,07 | 18.948,58 |

