

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

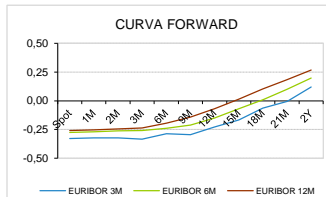
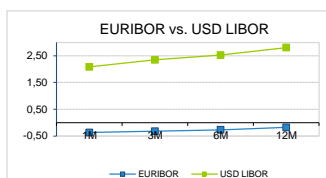
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

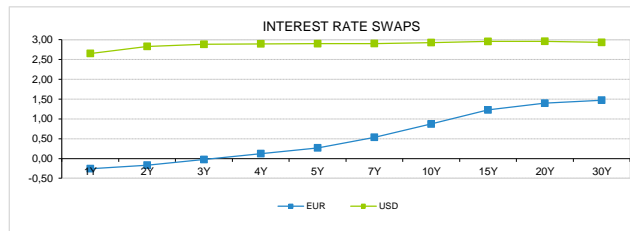
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3690 | 0 | 0 | 1M | 2,0810 | -1 | -1 | 0,5913 | -0,7762 |
| 3M | -0,3210 | 0 | 0 | 3M | 2,3471 | 0 | 2 | 0,7580 | -0,7218 |
| 6M | -0,2690 | 0 | 0 | 6M | 2,5273 | 0 | 3 | 0,8597 | -0,6474 |
| 12M | -0,1790 | 0 | 0 | 12M | 2,8074 | 1 | 4 | 1,0113 | -0,5148 |

| INTEREST RATE SWAPS | | | | | | |
|---------------------|---------|----------|----------|---------|--------|--------|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | -0,2559 | 0 | 0 | -0,0713 | 0,5960 | 1,1260 |
| 2Y | -0,1660 | 0 | 1 | 0,0984 | 0,7380 | 1,2410 |
| 3Y | -0,0250 | 0 | 2 | 0,2627 | 0,8446 | 1,3450 |
| 4Y | 0,1250 | 0 | 2 | 0,4155 | 0,9870 | 1,4410 |
| 5Y | 0,2680 | 0 | 2 | 0,5560 | 1,0990 | 1,5208 |
| 7Y | 0,5340 | 0 | 1 | 0,8079 | 1,2930 | 1,6593 |
| 10Y | 0,8710 | 0 | -1 | 1,1080 | 1,4950 | 1,7700 |
| 15Y | 1,2290 | 0 | -2 | 1,3977 | 1,6636 | 1,8410 |
| 20Y | 1,3980 | 0 | -3 | 1,5218 | 1,7075 | 1,8220 |
| 30Y | 1,4730 | 0 | -4 | 1,5590 | 1,6800 | 1,7510 |

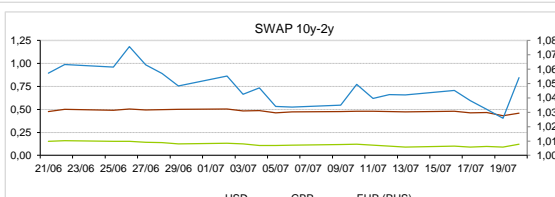
| TAXA DE REFERENCIA BANCO CENTRAL | |
|-------------------------------------|-------|
| Zona Euro | 0,00 |
| EUA | 2,00 |
| Reino Unido | 0,50 |
| Japão | 0,10 |
| Canadá | 1,50 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 6,50 |
| Austrália | 1,50 |
| Índia | 4,00 |



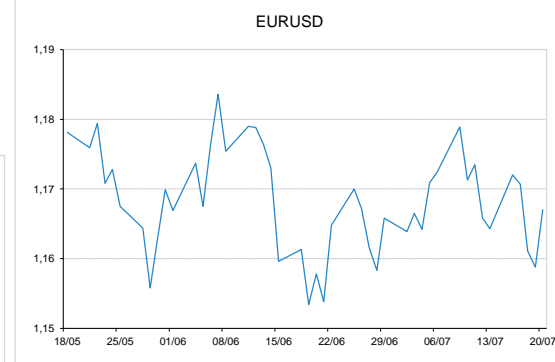
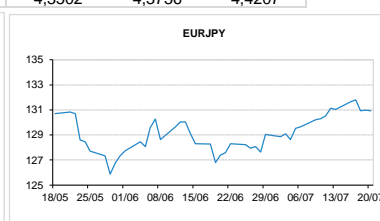
| INTEREST RATE SWAPS | | | | | | |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 2,6540 | 1 | 5 | 3,0056 | 2,9300 | 2,9376 |
| 2Y | 2,8330 | 0 | 2 | 2,9680 | 2,9220 | 2,8795 |
| 3Y | 2,8850 | 0 | -1 | 2,9510 | 2,9035 | 2,9220 |
| 4Y | 2,8980 | 0 | -3 | 2,9488 | 2,9045 | 2,9350 |
| 5Y | 2,9000 | 0 | -3 | 2,9280 | 2,9120 | 2,9957 |
| 7Y | 2,9050 | 0 | -4 | 2,9110 | 2,9425 | 2,9900 |
| 10Y | 2,9300 | 0 | -5 | 2,9919 | 2,9810 | 2,9995 |
| 15Y | 2,9590 | 0 | -6 | 2,9870 | 3,0105 | 2,9910 |
| 20Y | 2,9610 | 0 | -6 | 3,0029 | 2,9991 | 2,9695 |
| 30Y | 2,9310 | 1 | -5 | 2,9420 | 2,8850 | 2,8700 |



| COMMODITIES | LAST | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 72,91 | 0,33 | -1,42 | OT 2Y | -0,103 | 0,01 | 5,30 |
| JETFUEL | 689,50 | 6,25 | -3,00 | OT 5Y | 0,568 | 0,02 | -6,10 |
| DIESEL | 647,58 | 6,33 | -2,92 | OT 10Y | 1,782 | 0,03 | 3,40 |
| COBRE | 6.054,50 | -85,00 | -775,00 | BUND 10Y | -0,186 | 4,27 | -7,30 |
| ZINCO | 2.556,50 | -55,50 | -445,50 | SCHATZ 2Y | 0,000 | 1,15 | 1,80 |
| OURO | 1.229,13 | 6,22 | -38,66 | T-NOTE 10Y | 3,592 | 2,35 | -5,10 |
| TRIGO | 514,75 | 10,50 | 15,50 | T-NOTE 2Y | 2,985 | 0,00 | 1,20 |
| LICENÇA C02 | 17,04 | 0,18 | 2,54 | GILT 10Y | 1,454 | 4,38 | -7,00 |


CAMBIAL

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,167 | 0,71% | 0,79% | 1,1750 | 1,1841 | 1,2030 |
| EUR/GBP | 0,89445 | -0,16% | -1,75% | 0,8971 | 0,9000 | 0,9063 |
| EUR/JPY | 130,94 | 0,03% | -2,71% | 130,94 | 130,94 | 130,94 |
| EUR/CHF | 1,1641 | -0,08% | -0,99% | 1,1630 | 1,1618 | 1,1594 |
| EUR/BRL | 4,4294 | 0,74% | -1,38% | 4,5010 | 4,5718 | 4,7257 |
| EUR/PLN | 4,3275 | 0,21% | -0,23% | 4,3502 | 4,3736 | 4,4207 |


FIXINGS CONTRA USD e EUR

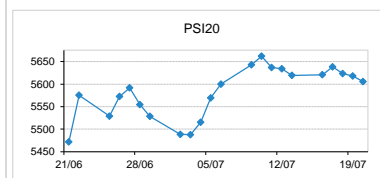
| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|--------|
| EUR | - | 1,1670 | 0,8945 | 130,94 | 1,1641 | 10,3815 | 7,4512 | 1,5400 | 1,58039 | 4,4294 | 9,5912 |
| USD | 0,8542 | - | 0,7632 | 111,82 | 0,9950 | 8,8763 | 6,3645 | 1,3129 | 1,3497 | 3,7797 | 8,1943 |

ACCIONISTA

| TITULO | COTAÇÃO | 1D % | YTD % |
|--------------|---------|-------|--------|
| ALTRI | 8,930 | -1,76 | 72,69 |
| BCP | 0,264 | 0,72 | -2,90 |
| CORT. AMORIM | 11,1800 | -0,89 | 8,54 |
| CTT | 2,8960 | -0,89 | -17,42 |
| EDP | 3,433 | -0,49 | 18,99 |
| EDP R | 8,900 | 0,17 | 27,75 |
| GALP | 16,960 | 0,15 | 10,67 |
| IBERSOL | 10,500 | 2,44 | 3,70 |
| J MARTINS | 13,245 | 1,53 | -18,22 |
| MOTA ENGIL | 2,895 | -1,36 | -20,97 |
| NAVIGATOR | 5,005 | -1,57 | 18,60 |
| NOS | 4,760 | -0,38 | -13,15 |
| NOVABASE | 2,740 | 0,00 | -10,13 |
| PHAROL | 0,232 | -3,33 | -7,20 |
| REN | 2,484 | -0,16 | 0,20 |
| SEMAPA | 21,600 | -2,04 | 21,38 |
| SONAE CAP. | 0,922 | -1,60 | 3,95 |
| SONAE SGPS | 0,992 | -0,70 | -11,94 |

MAIORES GANHOS/PERDAS

| Título | Variação % |
|------------|------------|
| IBERSOL | 2,44 |
| J MARTINS | 1,53 |
| BCP | 0,72 |
| EDP R | 0,17 |
| GALP | 0,15 |
| NAVIGATOR | -1,57 |
| SONAE CAP. | -1,60 |
| ALTRI | -1,76 |
| SEMAPA | -2,04 |
| PHAROL | -3,33 |



| ÍNDICE | LAST | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20 | 5.605,51 | -0,22% | 4,03% | 5.801,45 | 5.014,62 |
| CAC40 | 5.398,32 | -0,35% | 1,61% | 5.657,44 | 4.995,07 |
| ESTX 50 PR | 3.460,03 | -0,33% | -1,25% | 3.708,82 | 3.261,86 |
| XTRA DAX | 12.561,42 | -0,98% | -2,76% | 13.596,89 | 11.726,62 |
| S&P 500 | 2.807,99 | 0,11% | 5,01% | 2.872,87 | 2.417,35 |
| IBEX 35 | 9.724,80 | 0,04% | -3,18% | 10.758,20 | 9.327,60 |
| NIKKEI 225 | 22.697,88 | -0,29% | -0,29% | 24.129,34 | 19.239,52 |

