

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

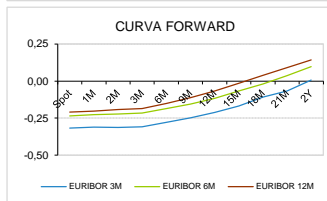
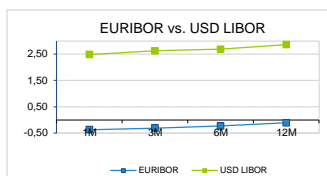
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

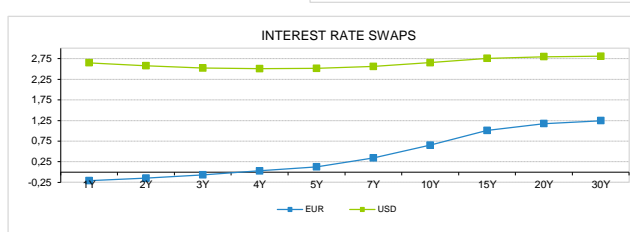
| INTERBANK OFFERED RATES | | | | | | | | | |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M | -0,3680 | 0 | 0 | 1M | 2,4893 | 0 | -1 | 0,7293 | -0,7846 |
| 3M | -0,3090 | 0 | 0 | 3M | 2,6261 | 0 | -13 | 0,8549 | -0,7154 |
| 6M | -0,2290 | 0 | 1 | 6M | 2,6850 | 0 | -15 | 0,9904 | -0,6452 |
| 12M | -0,1080 | 0 | 0 | 12M | 2,8665 | -1 | -17 | 1,1346 | -0,5118 |

| INTEREST RATE SWAPS | | | | | | | |
|---------------------|---------|----------|----------|---------|--------|--------|--|
| EUR | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y | |
| 1Y | -0,2100 | 0 | 1 | -0,0684 | 0,4308 | 0,8405 | |
| 2Y | -0,1490 | 0 | 1 | 0,0372 | 0,4703 | 0,9547 | |
| 3Y | -0,0660 | 1 | 0 | 0,1500 | 0,6040 | 1,0652 | |
| 4Y | 0,0290 | 1 | -1 | 0,2630 | 0,7115 | 1,1690 | |
| 5Y | 0,1280 | 1 | -3 | 0,3775 | 0,8252 | 1,2550 | |
| 7Y | 0,3410 | 1 | -6 | 0,6005 | 1,0304 | 1,4054 | |
| 10Y | 0,6490 | 1 | -7 | 0,8945 | 1,2478 | 1,5454 | |
| 15Y | 1,0070 | 2 | -7 | 1,1910 | 1,4315 | 1,6281 | |
| 20Y | 1,1760 | 2 | -6 | 1,3217 | 1,4887 | 1,6134 | |
| 30Y | 1,2460 | 2 | -5 | 1,3554 | 1,4620 | 1,5330 | |

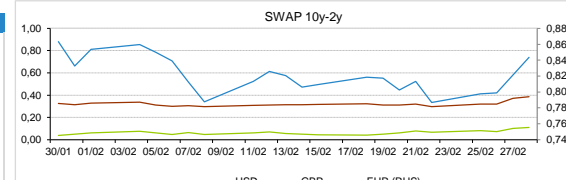
| TAXA DE REFERENCIA | |
|--------------------|-------|
| BANCO CENTRAL | |
| Zona Euro | 0,00 |
| EUA | 2,50 |
| Reino Unido | 0,75 |
| Japão | 0,10 |
| Canadá | 1,75 |
| Suíça | -0,75 |
| China | 5,75 |
| Brasil | 6,50 |
| Austrália | 1,50 |
| Índia | 4,00 |



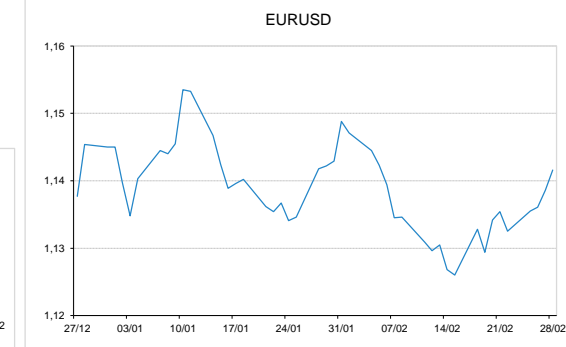
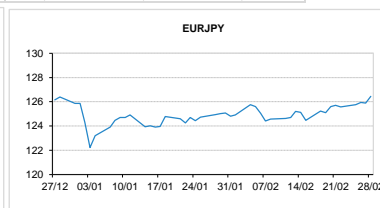
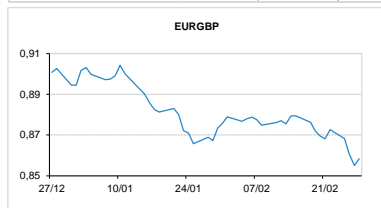
| INTEREST RATE SWAPS | | | | FORWARDS | | |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD | FIXING | 1D (bps) | 1M (bps) | 1Y | 3Y | 5Y |
| 1Y | 2,6480 | -2 | -13 | 2,5601 | 2,4625 | 2,6995 |
| 2Y | 2,5780 | -3 | -16 | 2,4935 | 2,5681 | 2,7490 |
| 3Y | 2,5210 | -3 | -17 | 2,4595 | 2,5960 | 2,8000 |
| 4Y | 2,5050 | -3 | -16 | 2,5020 | 2,6165 | 2,8605 |
| 5Y | 2,5120 | -3 | -16 | 2,5440 | 2,6680 | 2,9006 |
| 7Y | 2,5590 | -3 | -15 | 2,6045 | 2,7740 | 2,9315 |
| 10Y | 2,6510 | -3 | -13 | 2,7642 | 2,8415 | 2,9700 |
| 15Y | 2,7580 | -4 | -11 | 2,8365 | 2,9115 | 3,0054 |
| 20Y | 2,7970 | -4 | -10 | 2,8905 | 2,9185 | 2,9535 |
| 30Y | 2,8060 | -4 | -8 | 2,8670 | 2,9030 | 2,9030 |



| COMMODITIES | LAST | Var. 1D | Var. 1M | BONDS | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT | 65,97 | -0,42 | 5,13 | OT 2Y | -0,245 | 0,01 | -7,50 |
| JETFUEL | 655,00 | 1,25 | 59,50 | OT 5Y | 0,305 | 0,01 | -16,90 |
| DIESEL | 630,73 | 0,98 | 72,23 | OT 10Y | 1,470 | 0,02 | -19,80 |
| COBRE | 6.520,50 | 13,50 | 450,50 | BUND 10Y | -0,388 | 3,03 | -1,30 |
| ZINCO | 2.768,50 | 7,00 | 78,00 | SCHATZ 2Y | 0,085 | 0,92 | 3,50 |
| OURO | 1.314,76 | -4,65 | -7,31 | T-NOTE 10Y | 3,396 | 3,12 | 1,30 |
| TRIGO | 462,25 | -4,50 | -59,50 | T-NOTE 2Y | 2,852 | 3,31 | -1,30 |
| LICENÇA C02 | 21,72 | 0,45 | -0,58 | GILT 10Y | 1,250 | 2,06 | 3,00 |


CAMBIAL

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M | FW 6M | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1416 | 0,26% | -0,63% | 1,1504 | 1,1592 | 1,1772 |
| EUR/GBP | 0,85835 | -0,39% | 2,03% | 0,8610 | 0,8639 | 0,8700 |
| EUR/JPY | 126,44 | -0,43% | -1,29% | 126,44 | 126,44 | 126,44 |
| EUR/CHF | 1,1351 | 0,27% | 0,25% | 1,1341 | 1,1330 | 1,1306 |
| EUR/BRL | 4,2639 | -0,56% | -2,12% | 4,3266 | 4,3931 | 4,5297 |
| EUR/PLN | 4,3008 | 0,35% | -0,90% | 4,3214 | 4,3426 | 4,3865 |

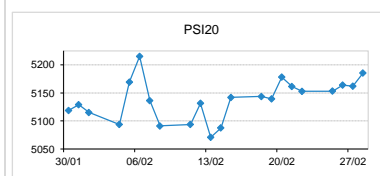

FIXINGS CONTRA USD e EUR

| | EUR | USD | GBP | JPY | CHF | SEK | DKK | CAD | AUD | BRL | NOK |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|--------|
| EUR | - | 1,1416 | 0,8584 | 126,44 | 1,1351 | 10,5121 | 7,4612 | 1,4978 | 1,60365 | 4,2639 | 9,7344 |
| USD | 0,8783 | - | 0,7523 | 111,325 | 0,9964 | 9,2295 | 6,5533 | 1,3175 | 1,4055 | 3,7513 | 8,5494 |

ACCIONISTA

| TITULO | COTACAO | 1D % | YTD % |
|--------------|---------|-------|-------|
| ALTRI | 7,180 | -0,42 | 23,79 |
| BCP | 0,241 | 2,90 | 5,01 |
| CORT. AMORIM | 10,080 | 4,02 | 12,00 |
| CTT | 2,772 | -0,43 | -5,91 |
| EDP | 3,225 | 1,03 | 5,77 |
| EDP R | 8,270 | 0,06 | 6,37 |
| GALP | 14,430 | -1,06 | 4,60 |
| IBERSOL | 8,020 | -0,50 | 1,52 |
| J MARTINS | 13,250 | 0,38 | 28,14 |
| MOTA ENGIL | 2,015 | -1,47 | 25,16 |
| NAVIGATOR | 4,310 | -1,15 | 19,72 |
| NOS | 5,250 | 0,29 | -0,85 |
| NOVABASE | 2,440 | 0,00 | 20,79 |
| PHAROL | 0,192 | 1,59 | 17,65 |
| REN | 2,610 | 0,23 | 7,23 |
| SEMAPA | 15,340 | -0,65 | 17,10 |
| SONAE CAP. | 0,862 | -0,35 | 1,53 |
| SONAE SGPS | 0,938 | 1,30 | 15,80 |

| MAIORES GANHOS/PERDAS | |
|-----------------------|-----------|
| Título | Varição % |
| CORT. AMORIM | 4,02 |
| BCP | 2,90 |
| PHAROL | 1,59 |
| SONAE SGPS | 1,30 |
| EDP | 1,03 |
| IBERSOL | -0,50 |
| SEMAPA | -0,65 |
| GALP | -1,06 |
| NAVIGATOR | -1,15 |
| MOTA ENGIL | -1,47 |



| INDICE | LAST | Var. 1D | YTD% | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI 20 | 5.185,43 | 0,45% | 9,59% | 5.801,45 | 4.551,84 |
| CAC40 | 5.240,53 | 0,29% | 10,78% | 5.657,44 | 4.555,99 |
| ESTX 50 PR | 3.298,26 | 0,47% | 9,89% | 3.596,20 | 2.908,70 |
| XTRA DAX | 11.515,64 | 0,25% | 9,06% | 13.204,31 | 10.279,20 |
| S&P 500 | 2.791,29 | -0,07% | 11,32% | 2.940,91 | 2.346,58 |
| IBEX 35 | 9.277,70 | 0,72% | 8,64% | 10.291,40 | 8.286,20 |
| NIKKEI 225 | 21.385,16 | -0,79% | 6,85% | 24.448,07 | 18.948,58 |

