

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

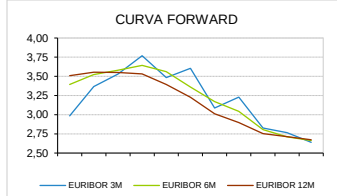
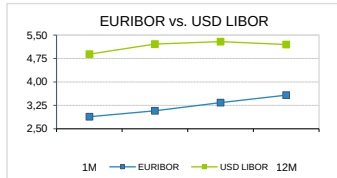
**RENTA FIXA**

| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 2,8870 | 0        | 38       | 1M        | 4,8901     | 2        | 18       | 4,1708 | 1,1350 |
| 3M                      | 3,0750 | 2        | 20       | 3M        | 5,2110     | -1       | 23       | 4,3200 | 1,4900 |
| 6M                      | 3,3390 | 0        | -2       | 6M        | 5,2921     | -4       | -2       | 4,4698 | 1,3850 |
| 12M                     | 3,5780 | -5       | -28      | 12M       | 5,1996     | -10      | -49      | 4,5221 | 1,7750 |

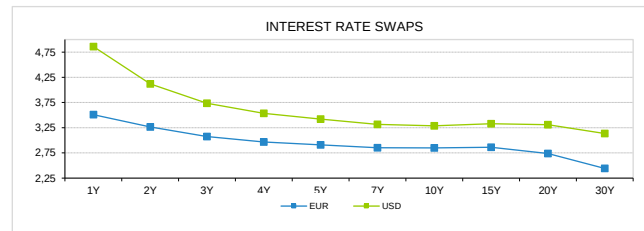
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,5090 | 2        | -35      | 3,0137 | 2,6260 | 2,6800 |
| 2Y                  | 3,2660 | 2        | -62      | 2,8485 | 2,6495 | 2,6955 |
| 3Y                  | 3,0740 | 3        | -62      | 2,7750 | 2,6570 | 2,7220 |
| 4Y                  | 2,9660 | 2        | -59      | 2,7480 | 2,6840 | 2,7480 |
| 5Y                  | 2,9090 | 2        | -56      | 2,7370 | 2,6915 | 2,7790 |
| 7Y                  | 2,8519 | 2        | -50      | 2,7380 | 2,7380 | 2,8290 |
| 10Y                 | 2,8484 | 2        | -44      | 2,7820 | 2,7970 | 2,8330 |
| 15Y                 | 2,8620 | 1        | -37      | 2,7910 | 2,7300 | 2,6640 |
| 20Y                 | 2,7376 | 1        | -32      | 2,6555 | 2,5560 | 2,4660 |
| 30Y                 | 2,4423 | 3        | -27      | 2,3650 | 2,2700 | 2,1860 |

**TAXA DE REFERÊNCIA  
BANCO CENTRAL**

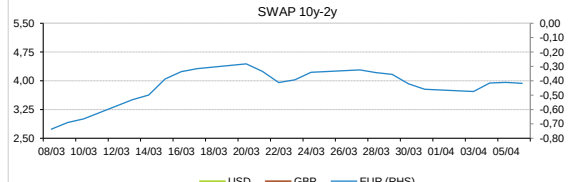
|             |       |
|-------------|-------|
| Zona Euro   | 3,50  |
| EUA         | 5,00  |
| Reino Unido | 4,25  |
| Japão       | 0,10  |
| Canadá      | 4,50  |
| Suíça       | -0,75 |
| China       | 5,75  |
| Brasil      | 13,75 |
| Austrália   | 3,60  |
| Índia       | 4,50  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 4,8611 | 2        | -73      | 3,3361   | 2,8975 | 2,8335 |
| 2Y                  | 4,1197 | 1        | -109     | 3,1205   | 2,9066 | 2,9680 |
| 3Y                  | 3,7354 | 0        | -105     | 3,0455   | 2,9040 | 3,0576 |
| 4Y                  | 3,5346 | -1       | -98      | 3,0220   | 2,9450 | 2,9370 |
| 5Y                  | 3,4201 | -2       | -91      | 2,9980   | 2,9620 | 3,1370 |
| 7Y                  | 3,3176 | -2       | -80      | 3,0220   | 3,0295 | 3,1640 |
| 10Y                 | 3,2889 | -2       | -68      | 3,0870   | 3,1605 | 3,2430 |
| 15Y                 | 3,3282 | -3       | -55      | 3,1899   | 3,2076 | 3,2430 |
| 20Y                 | 3,3104 | -3       | -47      | 3,1625   | 3,1640 | 3,1280 |
| 30Y                 | 3,1348 | -3       | -37      | 3,0060   | 2,9510 | 2,8980 |

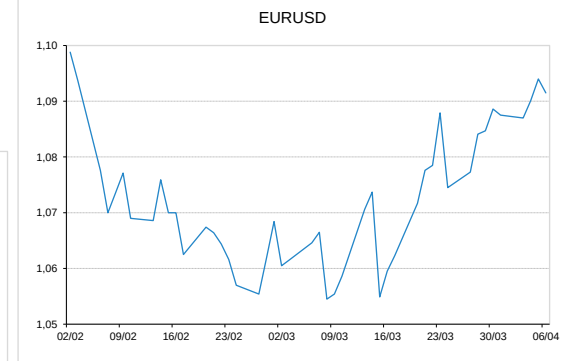
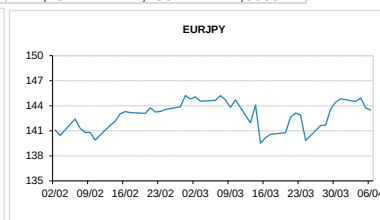
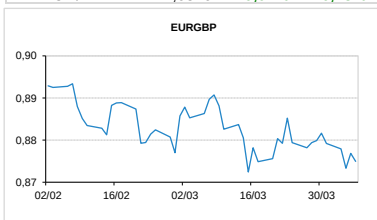


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 85,02    | 0,03    | -0,60   | OT 2Y      | 2,574 | 0,08     | -71,20   |
| JETFUEL     | 844,80   | 4,85    | -59,68  | OT 5Y      | 2,647 | 0,01     | -66,20   |
| DIESEL      | 807,31   | 8,99    | -63,58  | OT 10Y     | 3,060 | 0,03     | -50,90   |
| COBRE       | 8.779,00 | 31,00   | -201,50 | BUND 10Y   | 1,883 | 0,64     | -56,00   |
| ZINCO       | 2.805,00 | -41,50  | -276,50 | SCHATZ 2Y  | 2,873 | 3,74     | -77,40   |
| OURO        | 2.010,98 | -9,76   | 164,12  | T-NOTE 10Y | 3,978 | 0,35     | -64,20   |
| TRIGO       | 681,25   | -0,75   | -14,00  | T-NOTE 2Y  | 4,028 | 3,41     | -120,80  |
| LICENÇA C02 | 96,60    | -0,03   | 3,62    | GILT 10Y   | 3,490 | -0,12    | -50,00   |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0915  | -0,23%  | 2,53%   | 1,0970 | 1,1013 | 1,1077 |
| EUR/GBP | 0,87495 | 0,22%   | 1,30%   | 0,8778 | 0,8807 | 0,8861 |
| EUR/JPY | 143,49  | 0,17%   | 0,80%   | 143,48 | 143,47 | 143,44 |
| EUR/CHF | 0,9878  | 0,11%   | 0,66%   | 0,9830 | 0,9784 | 0,9708 |
| EUR/BRL | 5,5327  | -0,74%  | -0,45%  | 5,6532 | 5,7775 | 5,9912 |
| EUR/PLN | 4,6849  | 0,04%   | 0,15%   | 4,7344 | 4,7804 | 4,8688 |



**FIXINGS CONTRA USD e EUR**

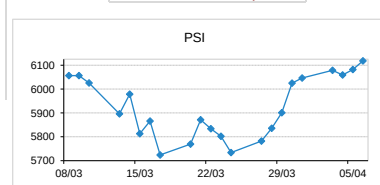
|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0915 | 0,8750 | 143,49  | 0,9878 | 11,3858 | 7,4509 | 1,4726 | 1,63768 | 5,5327 | 11,3994 |
| USD | 0,9155 | -      | 0,8042 | 131,785 | 0,9044 | 10,4281 | 6,8224 | 1,3473 | 1,5000  | 5,0601 | 10,4325 |

**ACCIONISTA**

| TITULO       | COTACÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,830   | 1,56  | -3,50  |
| BCP          | 0,210   | 2,44  | 43,31  |
| CORT. AMORIM | 10,140  | 1,50  | 16,28  |
| CTT          | 3,640   | 0,14  | 18,18  |
| EDP          | 5,072   | 0,36  | 8,93   |
| EDP R        | 20,910  | -1,04 | 1,60   |
| GALP         | 10,905  | -0,55 | -13,52 |
| GREENVOLT    | 6,580   | 0,30  | -15,64 |
| J MARTINS    | 21,140  | -0,19 | 4,76   |
| MOTA ENGIL   | 1,684   | 0,96  | 43,93  |
| NAVIGATOR    | 3,356   | 0,54  | -2,84  |
| NOS          | 4,442   | 2,40  | 17,39  |
| REN          | 2,715   | 1,12  | 7,74   |
| SEMAPA       | 13,900  | 1,16  | 12,46  |
| SONAE SGPS   | 0,999   | 2,04  | 6,84   |
| IBERSOL      | 6,600   | -1,49 | 19,57  |

**MAIORES GANHOS/PERDAS**

| Título       | Variação % |
|--------------|------------|
| BCP          | 2,44       |
| NOS          | 2,40       |
| SONAE SGPS   | 2,04       |
| ALTRI        | 1,56       |
| CORT. AMORIM | 1,50       |
| J MARTINS    | -0,19      |
| GALP         | -0,55      |
| EDP R        | -1,04      |
| IBERSOL      | -1,49      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6.118,32  | 0,60%   | 6,85%  | 6.370,78  | 5.128,86  |
| CAC40      | 7.324,75  | 0,12%   | 13,15% | 7.401,15  | 5.628,42  |
| ESTX 50 PR | 4.309,45  | 0,26%   | 13,60% | 4.346,95  | 3.249,57  |
| XTRA DAX   | 15.597,89 | 0,50%   | 12,02% | 15.736,56 | 11.862,84 |
| S&P 500    | 4.088,03  | -0,06%  | 6,47%  | 4.521,16  | 3.491,58  |
| IBEX 35    | 9.316,40  | 0,67%   | 13,21% | 9.528,30  | 7.189,60  |
| NIKKEI 225 | 27.472,63 | -1,22%  | 5,28%  | 29.222,77 | 25.520,23 |

