

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

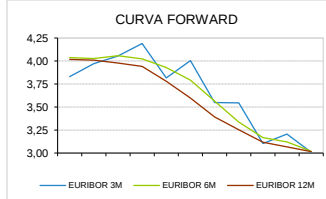
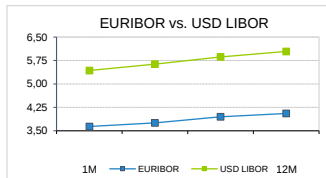
**RENTA FIXA**

| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,6380 | 2        | 21       | 1M        | 5,4317     | 0        | 17       | 5,1908 | 1,6500 |
| 3M                      | 3,7540 | 1        | 11       | 3M        | 5,6322     | 0        | 10       | 5,3312 | 1,8000 |
| 6M                      | 3,9490 | 1        | 0        | 6M        | 5,8625     | 0        | 5        | 5,5404 | 1,8100 |
| 12M                     | 4,0550 | 1        | -14      | 12M       | 6,0414     | 8        | 31       | 5,7529 | 2,0075 |

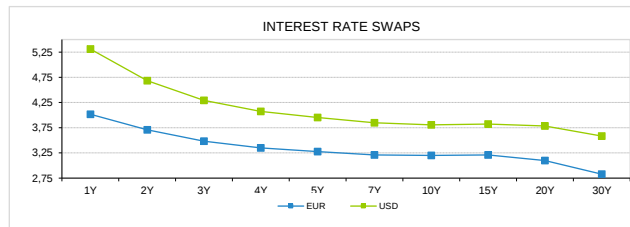
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 4,0176 | 1        | -11      | 3,3908 | 2,9220 | 3,0050 |
| 2Y                  | 3,7083 | -1       | -22      | 3,2030 | 2,9460 | 3,0230 |
| 3Y                  | 3,4838 | 0        | -22      | 3,1120 | 2,8640 | 3,0440 |
| 4Y                  | 3,3502 | 1        | -19      | 3,0773 | 2,9840 | 3,0720 |
| 5Y                  | 3,2770 | 2        | -15      | 3,0645 | 3,0045 | 3,1090 |
| 7Y                  | 3,2105 | 4        | -10      | 3,0655 | 3,0590 | 3,1125 |
| 10Y                 | 3,1998 | 5        | -5       | 3,1123 | 3,1230 | 3,1690 |
| 15Y                 | 3,2100 | 6        | 2        | 3,1252 | 3,0650 | 3,0179 |
| 20Y                 | 3,0980 | 7        | 5        | 3,0065 | 2,9143 | 2,8395 |
| 30Y                 | 2,8280 | 7        | 7        | 2,7460 | 2,6547 | 2,5817 |

**TAXA DE REFERÊNCIA  
BANCO CENTRAL**

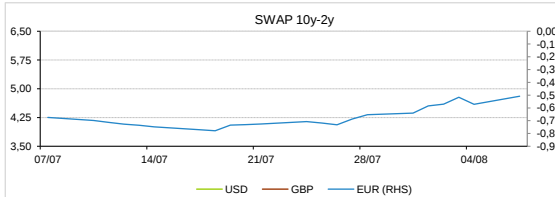
|             |       |
|-------------|-------|
| Zona Euro   | 4,25  |
| EUA         | 5,50  |
| Reino Unido | 5,25  |
| Japão       | 0,10  |
| Canadá      | 5,00  |
| Suíça       | -0,75 |
| China       | 5,75  |
| Brasil      | 13,25 |
| Austrália   | 4,10  |
| Índia       | 4,50  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 5,3113 | 1        | -9       | 4,0340   | 3,3420 | 3,5310 |
| 2Y                  | 4,6825 | 0        | -20      | 3,7630   | 3,3870 | 3,5560 |
| 3Y                  | 4,2942 | 1        | -23      | 3,6270   | 3,4330 | 3,5790 |
| 4Y                  | 4,0726 | 2        | -23      | 3,5800   | 3,4680 | 3,6070 |
| 5Y                  | 3,9516 | 2        | -20      | 3,5710   | 3,4970 | 3,6340 |
| 7Y                  | 3,8477 | 4        | -12      | 3,5790   | 3,5560 | 3,6810 |
| 10Y                 | 3,8078 | 5        | -1       | 3,6250   | 3,6290 | 3,7340 |
| 15Y                 | 3,8225 | 6        | 8        | 3,6860   | 3,6670 | 3,7010 |
| 20Y                 | 3,7839 | 6        | 13       | 3,6560   | 3,5970 | 3,5750 |
| 30Y                 | 3,5847 | 6        | 20       | 3,4650   | 3,3850 | 3,3360 |

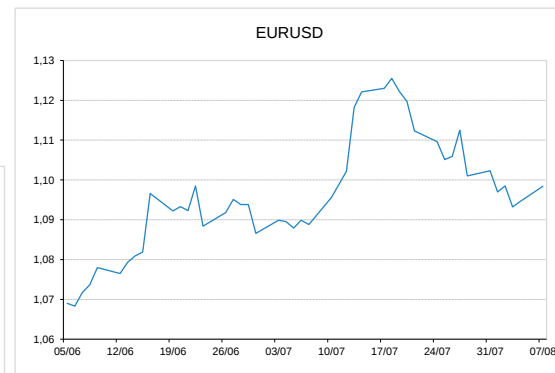
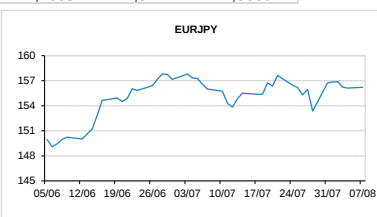
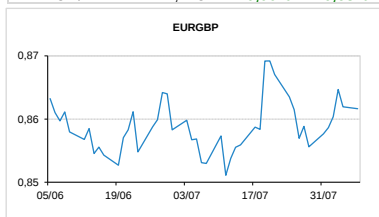


| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 85,42    | -0,82   | 7,34    | OT 2Y      | 2,998 | -0,03    | -14,40   |
| JETFUEL     | 953,80   | -12,31  | 191,48  | OT 5Y      | 3,043 | 0,01     | -11,70   |
| DIESEL      | 905,30   | -12,31  | 182,98  | OT 10Y     | 3,338 | 0,04     | -3,80    |
| COBRE       | 8 548,50 | -38,00  | 213,50  | BUND 10Y   | 2,391 | 2,39     | -5,50    |
| ZINCO       | 2 511,50 | 17,50   | 102,50  | SCHATZ 2Y  | 3,310 | -3,29    | -24,60   |
| OURO        | 1 932,04 | -10,87  | 6,99    | T-NOTE 10Y | 4,611 | 1,29     | -5,00    |
| TRIGO       | 653,25   | 20,25   | 3,75    | T-NOTE 2Y  | 5,098 | -1,65    | -15,20   |
| LICENÇA C02 | 82,76    | -0,89   | -3,40   | GILT 10Y   | 4,725 | 7,45     | -16,70   |



**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0984  | 0,35%   | 0,88%   | 1,1033 | 1,1090 | 1,1179 |
| EUR/GBP | 0,86163 | 0,03%   | -1,00%  | 0,8652 | 0,8695 | 0,8788 |
| EUR/JPY | 156,21  | -0,06%  | -0,13%  | 156,19 | 156,18 | 156,15 |
| EUR/CHF | 0,9615  | -0,04%  | 1,39%   | 0,9564 | 0,9511 | 0,9421 |
| EUR/BRL | 5,3892  | -0,40%  | -0,84%  | 5,4920 | 5,5802 | 5,7218 |
| EUR/PLN | 4,4281  | 0,00%   | 0,63%   | 4,4663 | 4,5122 | 4,5630 |



**FIXINGS CONTRA USD e EUR**

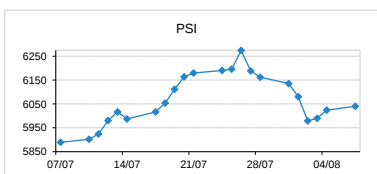
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0984 | 0,8616 | 156,21 | 0,9615 | 11,6556 | 7,4512 | 1,4710 | 1,67577 | 5,3892 | 11,1805 |
| USD | 0,9089 | -      | 0,7831 | 142,34 | 0,8746 | 10,6089 | 6,7728 | 1,3378 | 1,5225  | 4,9116 | 10,1588 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,202   | 1,25  | -0,11  |
| BCP          | 0,251   | 1,78  | 71,58  |
| CORT. AMORIM | 10,080  | -0,20 | 15,60  |
| CTT          | 3,450   | 0,15  | 12,01  |
| EDP          | 4,119   | 0,54  | -11,53 |
| EDP R        | 16,945  | -0,53 | -17,66 |
| GALP         | 12,095  | 0,04  | -4,08  |
| GREENVOLT    | 6,235   | 0,24  | -20,06 |
| J MARTINS    | 24,200  | 0,17  | 19,92  |
| MOTA ENGIL   | 2,405   | -0,62 | 105,56 |
| NAVIGATOR    | 3,172   | 0,57  | -8,16  |
| NOS          | 3,310   | -0,66 | -9,19  |
| REN          | 2,450   | -0,20 | -2,78  |
| SEMAPA       | 12,820  | -0,77 | 3,72   |
| SONAE SGPS   | 0,964   | -0,36 | 3,05   |
| IBERSOL      | 6,800   | 0,29  | 23,19  |

**MAIORES GANHOS/PERDAS**

| Título     | Variação % |
|------------|------------|
| BCP        | 1,78       |
| ALTRI      | 1,25       |
| NAVIGATOR  | 0,57       |
| EDP        | 0,54       |
| IBERSOL    | 0,29       |
| SONAE SGPS | -0,36      |
| EDP R      | -0,53      |
| MOTA ENGIL | -0,62      |
| NOS        | -0,66      |
| SEMAPA     | -0,77      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6 040,21  | 0,27%   | 5,49%  | 6 290,49  | 5 128,86  |
| CAC40      | 7 319,76  | 0,06%   | 13,07% | 7 581,26  | 5 628,42  |
| ESTX 50 PR | 4 337,50  | 0,11%   | 14,34% | 4 491,51  | 3 249,57  |
| XTRA DAX   | 15 950,76 | -0,01%  | 14,56% | 16 528,97 | 11 862,84 |
| S&P 500    | 4 500,14  | 0,49%   | 17,21% | 4 607,07  | 3 491,58  |
| IBEX 35    | 9 358,60  | -0,10%  | 13,73% | 9 741,90  | 7 189,60  |
| NIKKEI 225 | 32 254,56 | 0,19%   | 23,61% | 33 772,89 | 25 621,96 |

