

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

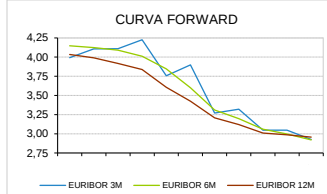
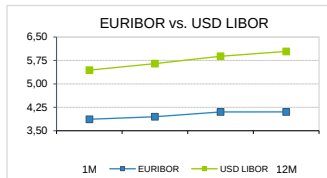
**RENTA FIXA**

| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,8680 | -2       | 1        | 1M        | 5,4413     | 0        | 1        | 5,2127 | 1,6850 |
| 3M                      | 3,9480 | 0        | -2       | 3M        | 5,6516     | 0        | 0        | 5,2597 | 1,6899 |
| 6M                      | 4,1020 | 0        | -3       | 6M        | 5,8852     | 0        | -1       | 5,3155 | 1,7400 |
| 12M                     | 4,1040 | -2       | -10      | 12M       | 6,0414     | 8        | 31       | 5,3234 | 1,8750 |

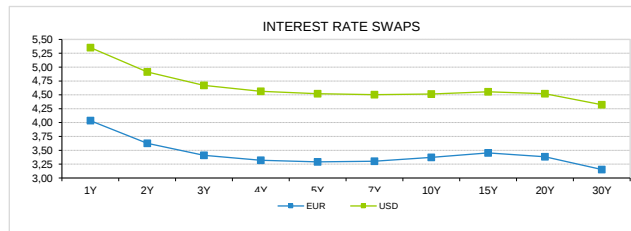
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 4,0346 | -2       | -13      | 3,2040 | 3,0301 | 3,2814 |
| 2Y                  | 3,6270 | -4       | -20      | 3,0830 | 3,0988 | 3,3320 |
| 3Y                  | 3,4097 | -4       | -19      | 3,0680 | 3,1630 | 3,3780 |
| 4Y                  | 3,3200 | -4       | -16      | 3,0920 | 3,2140 | 3,4210 |
| 5Y                  | 3,2905 | -4       | -13      | 3,1275 | 3,2595 | 3,4660 |
| 7Y                  | 3,3020 | -3       | -7       | 3,2070 | 3,3550 | 3,5330 |
| 10Y                 | 3,3721 | -3       | -1       | 3,3230 | 3,4478 | 3,5560 |
| 15Y                 | 3,4540 | -1       | 4        | 3,3995 | 3,4263 | 3,4240 |
| 20Y                 | 3,3820 | 0        | 5        | 3,3140 | 3,2905 | 3,2520 |
| 30Y                 | 3,1532 | 1        | 6        | 3,0890 | 3,0490 | 3,0000 |

**TAXA DE REFERÊNCIA  
BANCO CENTRAL**

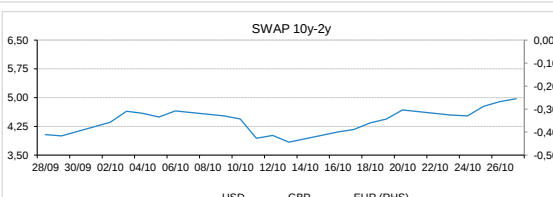
|             |       |
|-------------|-------|
| Zona Euro   | 4,50  |
| EUA         | 5,50  |
| Reino Unido | 5,25  |
| Japão       | 0,10  |
| Canadá      | 5,00  |
| Suíça       | -0,75 |
| China       | 5,75  |
| Brasil      | 12,75 |
| Austrália   | 4,10  |
| Índia       | 4,50  |



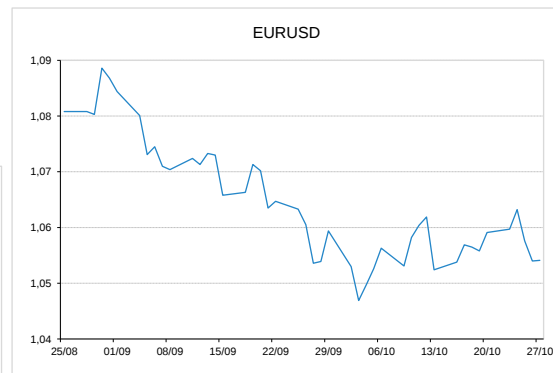
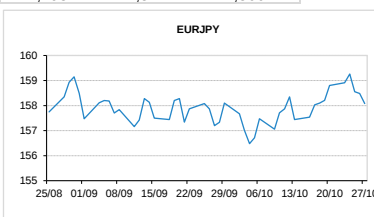
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 5,3535 | 0        | -13      | 4,4510   | 4,2270 | 4,4280 |
| 2Y                  | 4,9143 | -2       | -15      | 4,2990   | 4,2760 | 4,4510 |
| 3Y                  | 4,6697 | -2       | -7       | 4,2760   | 4,3250 | 4,4680 |
| 4Y                  | 4,5635 | -2       | 1        | 4,2880   | 4,3600 | 4,4880 |
| 5Y                  | 4,5214 | -1       | 6        | 4,3140   | 4,3860 | 4,5090 |
| 7Y                  | 4,5030 | 0        | 15       | 4,3580   | 4,4350 | 4,5520 |
| 10Y                 | 4,5163 | 1        | 21       | 4,4210   | 4,4970 | 4,5815 |
| 15Y                 | 4,5568 | 2        | 26       | 4,4800   | 4,5045 | 4,5220 |
| 20Y                 | 4,5214 | 3        | 28       | 4,4430   | 4,4190 | 4,3830 |
| 30Y                 | 4,3220 | 4        | 30       | 4,2360   | 4,1770 | 4,1080 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 88,81    | 0,88    | -5,55   | OT 2Y      | 3,162 | -0,02    | -11,60   |
| JETFUEL     | 960,00   | 5,25    | -53,25  | OT 5Y      | 3,156 | -0,04    | -11,60   |
| DIESEL      | 905,50   | 9,00    | -65,50  | OT 10Y     | 3,546 | -0,04    | -7,20    |
| COBRE       | 7 988,00 | -46,50  | -105,50 | BUND 10Y   | 2,694 | -1,78    | -0,10    |
| ZINCO       | 2 431,75 | -45,75  | -73,25  | SCHATZ 2Y  | 3,302 | -3,03    | -9,90    |
| OURO        | 1 979,84 | -4,88   | 104,72  | T-NOTE 10Y | 5,181 | 0,19     | 15,40    |
| TRIGO       | 573,25   | -6,25   | -6,25   | T-NOTE 2Y  | 5,308 | -0,62    | -7,00    |
| LICENÇA C02 | 79,32    | -0,33   | -2,97   | GILT 10Y   | 4,909 | -7,50    | 26,60    |


**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0541  | 0,01%   | 0,05%   | 1,0587 | 1,0632 | 1,0727 |
| EUR/GBP | 0,87023 | 0,17%   | -0,24%  | 0,8734 | 0,8765 | 0,8837 |
| EUR/JPY | 158,08  | 0,25%   | -0,56%  | 158,06 | 158,05 | 158,02 |
| EUR/CHF | 0,9557  | -0,65%  | 1,25%   | 0,9499 | 0,9445 | 0,9344 |
| EUR/BRL | 5,242   | 0,52%   | 1,08%   | 5,3229 | 5,3962 | 5,5520 |
| EUR/PLN | 4,4628  | -0,26%  | 3,82%   | 4,4931 | 4,5172 | 4,5667 |


**FIXINGS CONTRA USD e EUR**

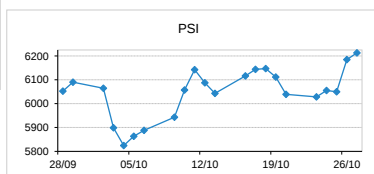
|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0541 | 0,8702 | 158,08  | 0,9557 | 11,7922 | 7,4636 | 1,4688 | 1,66804 | 5,2420 | 11,8276 |
| USD | 0,9454 | -      | 0,8236 | 149,625 | 0,9028 | 11,1291 | 7,0561 | 1,3856 | 1,5746  | 4,9487 | 11,1554 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,464   | 0,00  | 6,12   |
| BCP          | 0,286   | 1,13  | 95,15  |
| CORT. AMORIM | 9,190   | 0,44  | 5,39   |
| CTT          | 3,515   | 0,00  | 14,12  |
| EDP          | 3,852   | 0,42  | -17,27 |
| EDP R        | 14,850  | 0,71  | -27,84 |
| GALP         | 14,475  | 1,12  | 14,79  |
| GREENVOLT    | 6,115   | -0,41 | -21,60 |
| J MARTINS    | 22,160  | 0,36  | 9,81   |
| MOTA ENGIL   | 3,025   | 1,51  | 158,55 |
| NAVIGATOR    | 3,658   | -0,05 | 5,91   |
| NOS          | 3,424   | -0,12 | -6,06  |
| REN          | 2,435   | -0,20 | -3,37  |
| SEMAPA       | 13,440  | -1,47 | 8,74   |
| SONAE SGPS   | 0,922   | -0,70 | -1,39  |
| IBERSOL      | 6,660   | -0,30 | 20,65  |

**MAIORES GANHOS/PERDAS**

| Título      | Variação % |
|-------------|------------|
| MOTA ENGIL  | 1,51       |
| BCP         | 1,13       |
| GALP        | 1,12       |
| EDP R       | 0,71       |
| CORT. AMORI | 0,44       |
| REN         | -0,20      |
| IBERSOL     | -0,30      |
| GREENVOLT   | -0,41      |
| SONAE SGPS  | -0,70      |
| SEMAPA      | -1,47      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6 213,08  | 0,46%   | 8,50%  | 6 273,94  | 5 569,43  |
| CAC40      | 6 795,38  | -1,36%  | 4,97%  | 7 581,26  | 6 183,41  |
| ESTX 50 PR | 4 014,36  | -0,87%  | 5,82%  | 4 491,51  | 3 558,55  |
| XTRA DAX   | 14 687,41 | -0,30%  | 5,49%  | 16 528,97 | 13 022,64 |
| S&P 500    | 4 144,57  | 0,18%   | 7,94%  | 4 607,07  | 3 698,15  |
| IBEX 35    | 8 916,90  | -0,51%  | 8,36%  | 9 741,90  | 7 798,40  |
| NIKKEI 225 | 30 991,69 | 1,27%   | 18,77% | 33 772,89 | 25 661,89 |

