

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

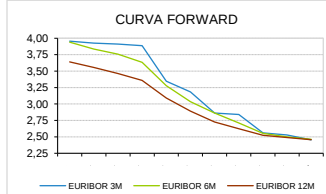
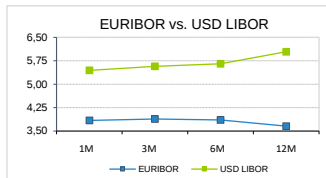
**RENTA FIXA**

| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |        |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|--------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF    |
| 1M                      | 3,8420 | -1       | -1       | 1M        | 5,4432     | 0        | 1        | 5,1965 | 1,4598 |
| 3M                      | 3,8860 | -2       | -5       | 3M        | 5,5741     | -1       | -1       | 5,1769 | 1,5065 |
| 6M                      | 3,8550 | -2       | -6       | 6M        | 5,6573     | -2       | -2       | 5,0769 | 1,4400 |
| 12M                     | 3,6580 | -2       | -8       | 12M       | 6,0414     | 8        | 31       | 4,8412 | 1,3750 |

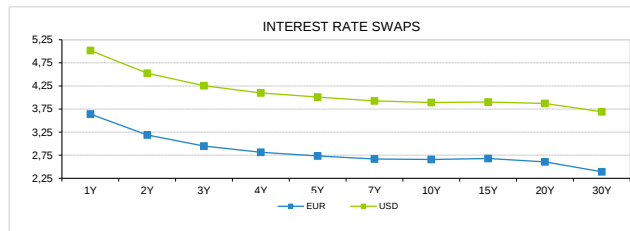
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,6408 | 1        | -8       | 2,7240 | 2,3825 | 2,4540 |
| 2Y                  | 3,1890 | 4        | -7       | 2,5907 | 2,3900 | 2,4852 |
| 3Y                  | 2,9498 | 5        | -8       | 2,5220 | 2,4140 | 2,5180 |
| 4Y                  | 2,8141 | 5        | -9       | 2,4930 | 2,4360 | 2,5480 |
| 5Y                  | 2,7341 | 5        | -10      | 2,4870 | 2,4640 | 2,5766 |
| 7Y                  | 2,6671 | 4        | -12      | 2,5030 | 2,5180 | 2,6160 |
| 10Y                 | 2,6590 | 4        | -12      | 2,5560 | 2,5840 | 2,6470 |
| 15Y                 | 2,6782 | 3        | -12      | 2,5939 | 2,5683 | 2,5540 |
| 20Y                 | 2,6070 | 3        | -12      | 2,5190 | 2,4610 | 2,4170 |
| 30Y                 | 2,3924 | 2        | -12      | 2,3100 | 2,2530 | 2,2030 |

**TAXA DE REFERÊNCIA  
BANCO CENTRAL**

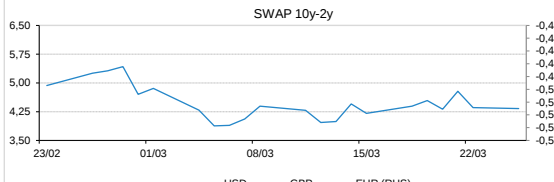
|             |       |
|-------------|-------|
| Zona Euro   | 4,50  |
| EUA         | 5,50  |
| Reino Unido | 5,25  |
| Japão       | 0,10  |
| Canadá      | 5,00  |
| Suíça       | -0,75 |
| China       | 5,75  |
| Brasil      | 10,75 |
| Austrália   | 4,35  |
| Índia       | 4,50  |



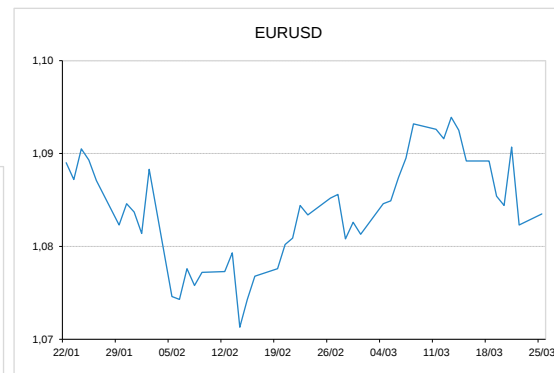
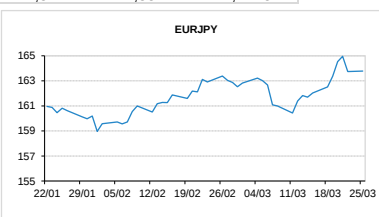
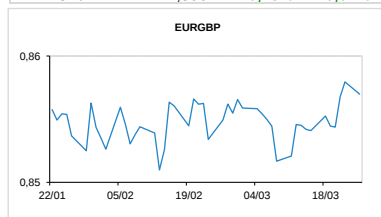
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 5,0167 | 3        | -9       | 4,0010 | 3,6530 | 3,6800 |
| 2Y                  | 4,5268 | 5        | -6       | 3,8275 | 3,6360 | 3,6960 |
| 3Y                  | 4,2544 | 5        | -5       | 3,7720 | 3,6500 | 3,7155 |
| 4Y                  | 4,1004 | 6        | -4       | 3,7350 | 3,6650 | 3,7360 |
| 5Y                  | 4,0090 | 6        | -3       | 3,7250 | 3,6820 | 3,7520 |
| 7Y                  | 3,9278 | 6        | -2       | 3,7275 | 3,7160 | 3,7910 |
| 10Y                 | 3,8916 | 6        | 0        | 3,7570 | 3,7680 | 3,8300 |
| 15Y                 | 3,9010 | 5        | 0        | 3,7950 | 3,7820 | 3,8040 |
| 20Y                 | 3,8710 | 5        | 1        | 3,7660 | 3,7180 | 3,6940 |
| 30Y                 | 3,6915 | 4        | 2        | 3,5905 | 3,5170 | 3,4590 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 86,73    | 1,30    | 5,93    | OT 2Y      | 2,773 | 0,03     | 5,10     |
| JETFUEL     | 860,75   | 1,50    | -14,50  | OT 5Y      | 2,638 | 0,05     | -9,00    |
| DIESEL      | 864,00   | 4,00    | -0,25   | OT 10Y     | 3,040 | 0,04     | -14,80   |
| COBRE       | 8 847,00 | -84,00  | 282,00  | BUND 10Y   | 2,315 | 4,83     | -3,40    |
| ZINCO       | 2 457,28 | -42,34  | 82,03   | SCHATZ 2Y  | 3,055 | 6,77     | 4,20     |
| OURO        | 2 175,74 | 10,30   | 140,34  | T-NOTE 10Y | 4,672 | 2,78     | -5,90    |
| TRIGO       | 552,50   | -2,25   | -16,50  | T-NOTE 2Y  | 4,784 | 3,67     | 1,20     |
| LICENÇA C02 | 64,90    | 3,39    | 12,68   | GILT 10Y   | 4,089 | 6,76     | -19,20   |


**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,0835  | 0,11%   | -0,16%  | 1,0876 | 1,0919 | 1,1013 |
| EUR/GBP | 0,85698 | 0,11%   | -0,24%  | 0,8598 | 0,8627 | 0,8690 |
| EUR/JPY | 163,78  | -0,02%  | -0,24%  | 163,76 | 163,75 | 163,72 |
| EUR/CHF | 0,9740  | -0,42%  | -1,96%  | 0,9677 | 0,9619 | 0,9515 |
| EUR/BRL | 5,3957  | 0,18%   | 0,17%   | 5,4606 | 5,5304 | 5,6659 |
| EUR/PLN | 4,3067  | 0,45%   | 0,07%   | 4,3274 | 4,3524 | 4,4175 |


**FIXINGS CONTRA USD e EUR**

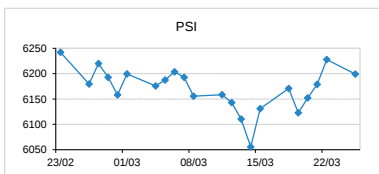
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,0835 | 0,8570 | 163,78 | 0,9740 | 11,4540 | 7,4578 | 1,4723 | 1,65771 | 5,3957 | 11,6058 |
| USD | 0,9226 | -      | 0,7908 | 151,37 | 0,8975 | 10,5585 | 6,8809 | 1,3577 | 1,5284  | 4,9835 | 10,6910 |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 5,075   | 0,00  | 10,33  |
| BCP          | 0,296   | -0,97 | 7,69   |
| CORT. AMORIM | 9,550   | 0,32  | 4,49   |
| CTT          | 4,165   | -0,60 | 19,34  |
| EDP          | 3,552   | -1,39 | -22,02 |
| EDP R        | 12,570  | -2,93 | -32,15 |
| GALP         | 15,180  | 0,80  | 13,79  |
| GREENVOLT    | 8,165   | 0,06  | -0,18  |
| J MARTINS    | 18,530  | -0,80 | -19,57 |
| MOTA ENGIL   | 4,870   | -0,20 | 22,98  |
| NAVIGATOR    | 4,012   | 1,47  | 13,08  |
| NOS          | 3,548   | 1,08  | 10,88  |
| REN          | 2,185   | 0,23  | -6,02  |
| SEMAPA       | 14,440  | 0,00  | 7,76   |
| SONAE SGPS   | 0,879   | 0,34  | -2,87  |
| IBERSOL      | 6,600   | 0,00  | -1,20  |

**MAIORES GANHOS/PERDAS**

| Título      | Variação % |
|-------------|------------|
| NAVIGATOR   | 1,47       |
| NOS         | 1,08       |
| GALP        | 0,80       |
| SONAE SGPS  | 0,34       |
| CORT. AMORI | 0,32       |
| CTT         | -0,60      |
| J MARTINS   | -0,80      |
| BCP         | -0,97      |
| EDP         | -1,39      |
| EDP R       | -2,93      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 6 199,21  | -0,46%  | -3,08% | 6 665,15  | 5 665,66  |
| CAC40      | 8 151,60  | 0,00%   | 8,07%  | 8 229,25  | 6 773,82  |
| ESTX 50 PR | 5 046,29  | 0,30%   | 11,61% | 5 058,91  | 3 993,10  |
| XTRA DAX   | 18 261,31 | 0,30%   | 9,01%  | 18 285,58 | 14 630,21 |
| S&P 500    | 5 224,88  | -0,17%  | 9,54%  | 5 261,10  | 3 909,16  |
| IBEX 35    | 10 952,20 | 0,08%   | 8,42%  | 10 986,00 | 8 703,30  |
| NIKKEI 225 | 40 414,12 | -1,16%  | 20,77% | 41 087,75 | 27 257,44 |

