

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

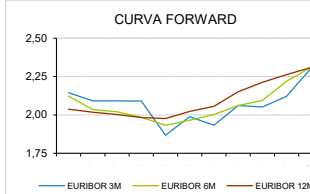
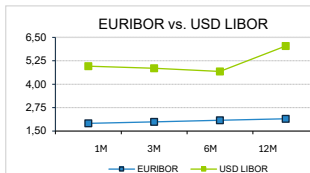
**RENTA FIXA**

| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 1,9110 | 2        | 4        | 1M        | 4,9602     | 0        | -35      | 4,0334 | -0,0650 |
| 3M                      | 1,9940 | 0        | 2        | 3M        | 4,8537     | 0        | -42      | 4,0033 | -0,0600 |
| 6M                      | 2,0770 | 1        | 5        | 6M        | 4,6821     | -1       | -45      | 3,9263 | -0,0025 |
| 12M                     | 2,1560 | 1        | 9        | 12M       | 6,0414     | 8        | 31       | 3,8156 | 0,0925  |

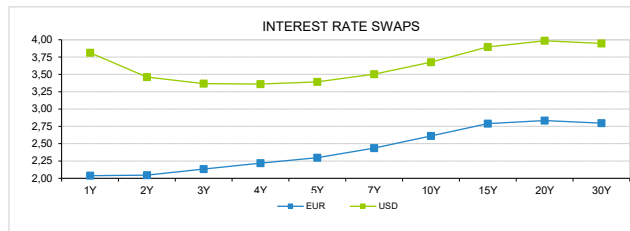
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,0382 | -1       | 7        | 2,0544 | 2,4945 | 2,7585 |
| 2Y                  | 2,0464 | -2       | 9        | 2,1806 | 2,5590 | 2,8193 |
| 3Y                  | 2,1325 | -2       | 8        | 2,2825 | 2,6240 | 2,8745 |
| 4Y                  | 2,2194 | -3       | 7        | 2,3650 | 2,6850 | 2,9245 |
| 5Y                  | 2,2973 | -3       | 6        | 2,4403 | 2,7443 | 2,9680 |
| 7Y                  | 2,4371 | -4       | 5        | 2,5720 | 2,8430 | 3,0360 |
| 10Y                 | 2,6111 | -5       | 4        | 2,7298 | 2,9495 | 3,0900 |
| 15Y                 | 2,7885 | -5       | 4        | 2,8688 | 3,0037 | 3,0683 |
| 20Y                 | 2,8336 | -5       | 5        | 2,8844 | 2,9675 | 3,0002 |
| 30Y                 | 2,7960 | -5       | 7        | 2,8300 | 2,8840 | 2,9010 |

**TAXA DE REFERENCIA  
BANCO CENTRAL**

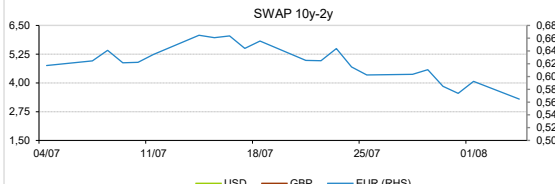
|             |       |
|-------------|-------|
| Zona Euro   | 2,15  |
| EUA         | 4,50  |
| Reino Unido | 4,25  |
| Japão       | 0,50  |
| Canadá      | 2,75  |
| Suíça       | -0,75 |
| China       | 5,75  |
| Brasil      | 15,00 |
| Austrália   | 3,85  |
| Índia       | 4,00  |



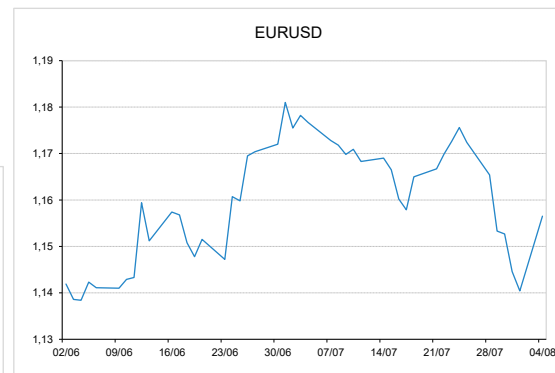
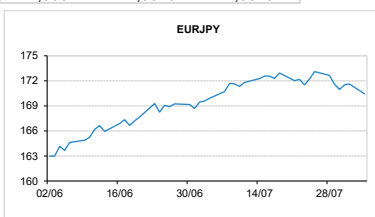
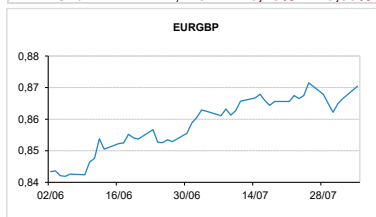
| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 3,8138 | 0        | -15      | 3,0920 | 3,3460 | 3,7420 |
| 2Y                  | 3,4616 | 0        | -17      | 3,1320 | 3,4320 | 3,8150 |
| 3Y                  | 3,3669 | 0        | -17      | 3,2000 | 3,5320 | 3,8930 |
| 4Y                  | 3,3604 | -1       | -17      | 3,2760 | 3,6170 | 3,9580 |
| 5Y                  | 3,3917 | -1       | -16      | 3,3630 | 3,6980 | 4,0200 |
| 7Y                  | 3,5029 | -2       | -15      | 3,5220 | 3,8360 | 4,1310 |
| 10Y                 | 3,6765 | -3       | -12      | 3,7190 | 4,0020 | 4,2340 |
| 15Y                 | 3,8952 | -3       | -9       | 3,9290 | 4,1210 | 4,2770 |
| 20Y                 | 3,9851 | -4       | -8       | 3,9980 | 4,1290 | 4,2260 |
| 30Y                 | 3,9470 | -4       | -6       | 3,9370 | 4,0030 | 4,0380 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 69,17    | -0,50   | 1,95    | OT 2Y      | 1,919 | -0,03    | 5,00     |
| JETFUEL     | 710,25   | -25,50  | -2,75   | OT 5Y      | 2,378 | -0,05    | 1,70     |
| DIESEL      | 692,25   | -27,00  | -20,00  | OT 10Y     | 3,045 | -0,06    | -0,20    |
| COBRE       | 9.633,00 | 19,50   | -303,50 | BUND 10Y   | 2,531 | -4,96    | 0,20     |
| ZINCO       | 2.723,04 | -36,45  | 17,09   | SCHATZ 2Y  | 2,299 | -1,72    | 5,90     |
| OURO        | 3.374,74 | 11,26   | 37,59   | T-NOTE 10Y | 4,464 | -0,91    | -12,50   |
| TRIGO       | 518,00   | 1,25    | -38,75  | T-NOTE 2Y  | 3,920 | -0,20    | -14,20   |
| LICENÇA C02 | 70,73    | -0,31   | -0,94   | GILT 10Y   | 4,929 | -4,29    | -4,10    |


**CAMBIAL**

| CAMBIAL | FIXING | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|--------|---------|---------|--------|--------|--------|
| EUR/USD | 1,1565 | 1,41%   | -1,72%  | 1,1633 | 1,1696 | 1,1800 |
| EUR/GBP | 0,8704 | -0,45%  | -0,91%  | 0,8749 | 0,8794 | 0,8874 |
| EUR/JPY | 170,45 | 0,68%   | -0,31%  | 170,44 | 170,44 | 170,43 |
| EUR/CHF | 0,9352 | -0,39%  | 0,00%   | 0,9302 | 0,9253 | 0,9160 |
| EUR/BRL | 6,3737 | 0,74%   | 0,18%   | 6,5625 | 6,7427 | 7,1004 |
| EUR/PLN | 4,2767 | -0,15%  | -0,83%  | 4,3082 | 4,3379 | 4,3879 |


**FIXINGS CONTRA USD e EUR**

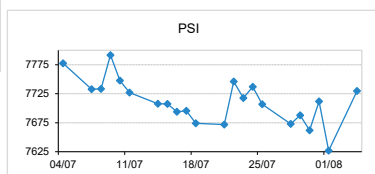
|     | EUR    | USD    | GBP    | JPY    | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|--------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1565 | 0,8704 | 170,45 | 0,9352 | 11,1845 | 7,4627 | 1,5938 | 1,78909 | 6,3737 | 11,8755 |
| USD | 0,8650 | -      | 0,7523 | 147,24 | 0,8085 | 9,6733  | 6,4551 | 1,3773 | 1,5451  | 5,5067 | 10,2731 |

**ACCIONISTA**

| TITULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 4,840   | 0,62  | -9,19  |
| BCP          | 0,738   | 4,00  | 58,90  |
| CORT. AMORIM | 7,770   | -0,38 | -3,48  |
| CTT          | 7,470   | 2,19  | 38,33  |
| EDP          | 3,753   | 0,29  | 21,42  |
| EDP R        | 10,310  | -0,29 | 2,69   |
| GALP         | 16,285  | -0,25 | 2,10   |
| J MARTINS    | 21,140  | 2,92  | 14,58  |
| MOTA ENGIL   | 4,694   | 5,72  | 61,08  |
| NAVIGATOR    | 3,128   | 0,97  | -12,87 |
| NOS          | 3,695   | 1,09  | 12,45  |
| REN          | 3,005   | 1,52  | 31,80  |
| SEMAPA       | 17,360  | -0,80 | 22,43  |
| SONAE SGPS   | 1,274   | 1,27  | 39,39  |
| IBERSOL      | 9,520   | 0,63  | 27,27  |

**MAIORES GANHOS/PERDAS**

| Título      | Variação % |
|-------------|------------|
| MOTA ENGIL  | 5,72       |
| BCP         | 4,00       |
| J MARTINS   | 2,92       |
| CTT         | 2,19       |
| REN         | 1,52       |
| GALP        | -0,25      |
| EDP R       | -0,29      |
| CORT. AMORI | -0,38      |
| SEMAPA      | -0,80      |



| ÍNDICE     | LAST      | Var. 1D | YTD%   | MAX Anual | MIN Anual |
|------------|-----------|---------|--------|-----------|-----------|
| PSI        | 7.729,71  | 1,35%   | 21,21% | 7.821,11  | 6.194,45  |
| CAC40      | 7.632,01  | 1,14%   | 3,40%  | 8.257,88  | 6.763,76  |
| ESTX 50 PR | 5.242,32  | 1,49%   | 7,07%  | 5.568,19  | 4.473,94  |
| XTRA DAX   | 23.757,69 | 1,42%   | 19,33% | 24.639,10 | 17.024,82 |
| S&P 500    | 6.312,35  | 1,20%   | 7,33%  | 6.427,02  | 4.835,04  |
| IBEX 35    | 14.386,10 | 1,84%   | 24,07% | 14.598,30 | 10.298,70 |
| NIKKEI 225 | 40.290,70 | -1,25%  | 0,99%  | 42.065,83 | 30.792,74 |

