

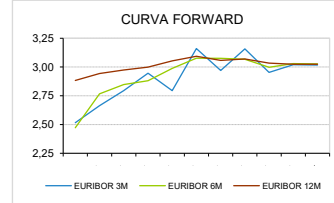
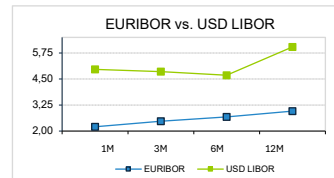
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
 derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

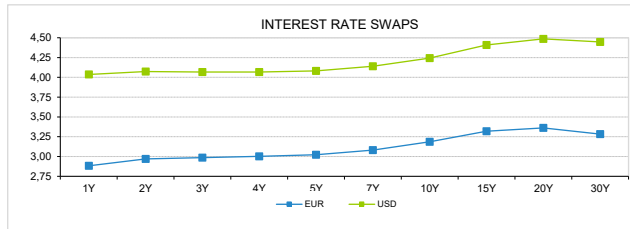
| INTERBANK OFFERED RATES |        |          |          |           |            |          |          |        |         |
|-------------------------|--------|----------|----------|-----------|------------|----------|----------|--------|---------|
| EURIBOR                 | FIXING | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP    | CHF     |
| 1M                      | 2,2060 | 2        | 1        | 1M        | 4,9602     | 0        | -35      | 3,7421 | -0,1100 |
| 3M                      | 2,4720 | 1        | 15       | 3M        | 4,8537     | 0        | -42      | 3,8136 | -0,0450 |
| 6M                      | 2,6810 | 0        | 11       | 6M        | 4,6821     | -1       | -45      | 3,9575 | 0,0550  |
| 12M                     | 2,9580 | 2        | 23       | 12M       | 6,0414     | 8        | 31       | 4,1845 | 0,2100  |

| INTEREST RATE SWAPS |        |          |          |        |        |        |
|---------------------|--------|----------|----------|--------|--------|--------|
| EUR                 | LAST   | 1D (bps) | 1M (bps) | 1Y     | 3Y     | 5Y     |
| 1Y                  | 2,8828 | -3       | 19       | 3,0585 | 3,0483 | 3,1990 |
| 2Y                  | 2,9692 | -5       | 26       | 3,0423 | 3,0795 | 3,2470 |
| 3Y                  | 2,9869 | -5       | 28       | 3,0440 | 3,1182 | 3,2926 |
| 4Y                  | 3,0020 | -4       | 29       | 3,0600 | 3,1605 | 3,3369 |
| 5Y                  | 3,0225 | -4       | 29       | 3,0857 | 3,2035 | 3,3771 |
| 7Y                  | 3,0820 | -2       | 28       | 3,1535 | 3,2850 | 3,4420 |
| 10Y                 | 3,1865 | -1       | 27       | 3,2579 | 3,3805 | 3,5070 |
| 15Y                 | 3,3203 | 0        | 25       | 3,3731 | 3,4515 | 3,5162 |
| 20Y                 | 3,3613 | 1        | 23       | 3,3917 | 3,4280 | 3,4509 |
| 30Y                 | 3,2838 | 2        | 21       | 3,2920 | 3,2900 | 3,2778 |

| TAXA DE REFERENCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 2,40  |
| EUA                                 | 3,75  |
| Reino Unido                         | 3,75  |
| Japão                               | 1,00  |
| Canadá                              | 2,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 14,25 |
| Austrália                           | 4,35  |
| Índia                               | 3,00  |



| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 4,0363 | -2       | 1        | 4,1090   | 4,0640 | 4,2570 |
| 2Y                  | 4,0742 | -4       | 5        | 4,0820   | 4,1030 | 4,3010 |
| 3Y                  | 4,0682 | -5       | 10       | 4,0770   | 4,1520 | 4,3470 |
| 4Y                  | 4,0674 | -4       | 13       | 4,0920   | 4,1980 | 4,3950 |
| 5Y                  | 4,0811 | -4       | 15       | 4,1220   | 4,2430 | 4,4410 |
| 7Y                  | 4,1393 | -3       | 18       | 4,1920   | 4,3340 | 4,5280 |
| 10Y                 | 4,2430 | -2       | 20       | 4,3070   | 4,4570 | 4,6310 |
| 15Y                 | 4,4089 | 0        | 22       | 4,4640   | 4,5840 | 4,6920 |
| 20Y                 | 4,4861 | 0        | 23       | 4,5190   | 4,5860 | 4,6570 |
| 30Y                 | 4,4471 | 1        | 24       | 4,4615   | 4,4790 | 4,4900 |



| COMMODITIES | LAST      | Var. 1D | Var. 1M | BONDS      | YIELD | 1D (bps) | 1M (bps) |
|-------------|-----------|---------|---------|------------|-------|----------|----------|
| BRENT       | 89,38     | -1,36   | 16,43   | OT 2Y      | 2,749 | -0,05    | 22,70    |
| JETFUEL     | 1.307,00  | 52,00   | 360,75  | OT 5Y      | 3,022 | -0,03    | 25,50    |
| DIESEL      | 1.351,75  | 85,25   | 430,25  | OT 10Y     | 3,498 | -0,02    | 25,50    |
| COBRE       | 13.622,00 | -104,00 | 302,50  | BUND 10Y   | 3,096 | 1,33     | 27,20    |
| ZINCO       | 3.619,13  | -4,27   | 123,09  | SCHATZ 2Y  | 3,108 | -3,02    | 21,80    |
| OURO        | 4.105,77  | 38,21   | 97,75   | T-NOTE 10Y | 4,908 | 2,84     | 16,20    |
| TRIGO       | 669,75    | 9,00    | 80,50   | T-NOTE 2Y  | 4,455 | -0,61    | 7,50     |
| LICENÇA C02 | 81,79     | -0,23   |         |            |       |          |          |