

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

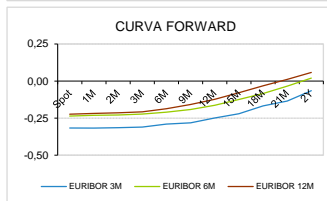
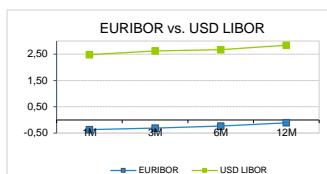
derivados.caixabi@caixabi.pt - 21 313 73 26

### RENTA FIXA

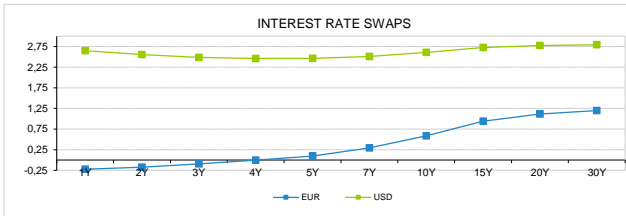
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3670	0	0	1M	2,4818	0	0	0,7296	-0,7838
3M	-0,3100	0	0	3M	2,6253	1	-6	0,8446	-0,7034
6M	-0,2310	0	0	6M	2,6718	-1	-8	0,9650	-0,6478
12M	-0,1090	0	0	12M	2,8405	-1	-7	1,1156	-0,5060

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2231	0	0	-0,1236	0,2615	0,6769
2Y	-0,1730	0	-2	-0,0333	0,3624	0,7852
3Y	-0,0930	0	-3	0,0644	0,4689	0,8882
4Y	-0,0020	0	-3	0,1649	0,5720	0,9891
5Y	0,0950	0	-4	0,2666	0,6769	1,0770
7Y	0,2940	0	-5	0,4698	0,8680	1,2329
10Y	0,5880	0	-7	0,7513	1,0919	1,3826
15Y	0,9420	0	-7	1,0516	1,2855	1,4780
20Y	1,1150	0	-6	1,1918	1,3547	1,4823
30Y	1,1990	0	-3	1,2429	1,3428	1,4193

TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6500	-1	-6	2,4743	2,3680	2,5735
2Y	2,5560	-2	-10	2,4208	2,4155	2,6250
3Y	2,4880	-2	-11	2,3865	2,4675	2,6892
4Y	2,4620	-3	-12	2,4080	2,5170	2,7130
5Y	2,4640	-3	-12	2,4390	2,5660	2,7751
7Y	2,5100	-3	-11	2,5351	2,6722	2,8140
10Y	2,6080	-3	-9	2,6240	2,7643	2,8861
15Y	2,7280	-2	-7	2,7290	2,8275	2,8840
20Y	2,7760	-2	-5	2,7610	2,8429	2,8962
30Y	2,7930	-2	-4	2,7955	2,8289	2,8360



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,41	0,25	0,91	OT 2Y	-0,261	-0,01	-4,10
JETFUEL	640,75	-0,25	-10,50	OT 5Y	0,204	-0,02	-17,20
DIESEL	608,25	0,00	-13,75	OT 10Y	1,256	-0,05	-31,80
COBRE	6.431,50	27,00	243,00	BUND 10Y	-0,315	-0,80	-1,90
ZIN							