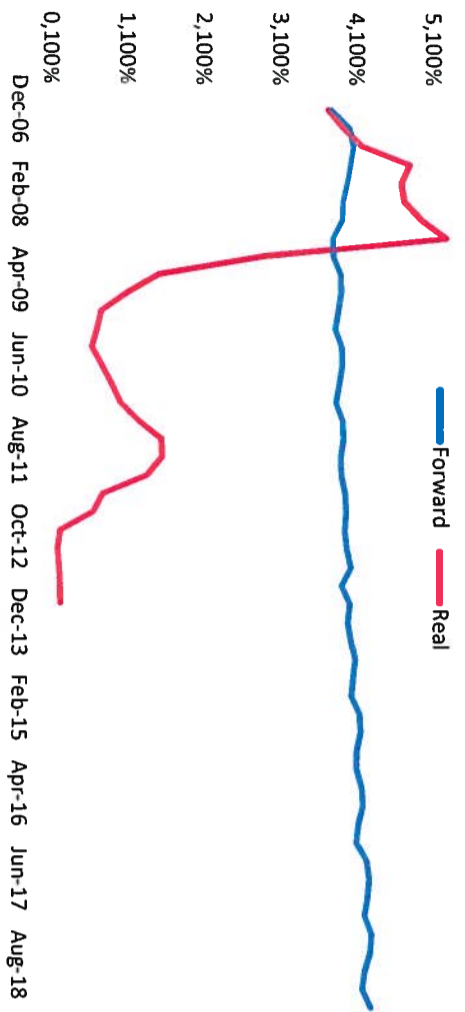
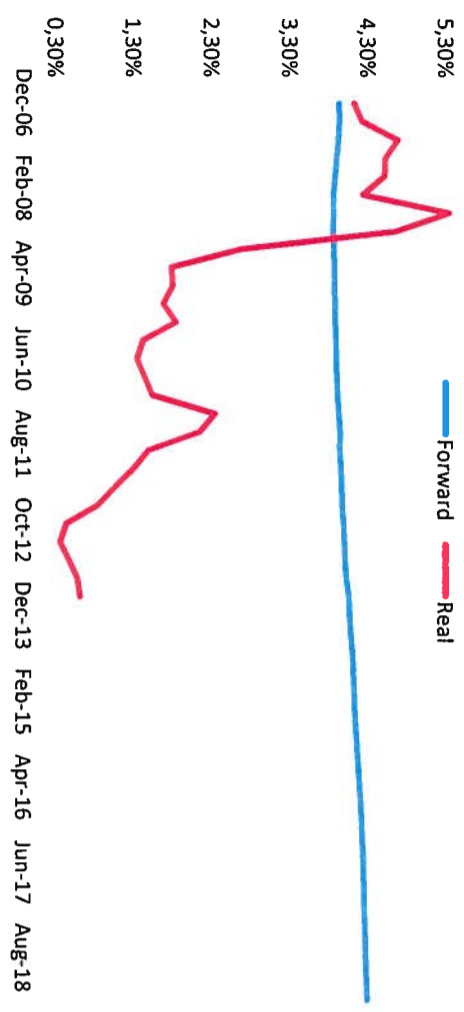


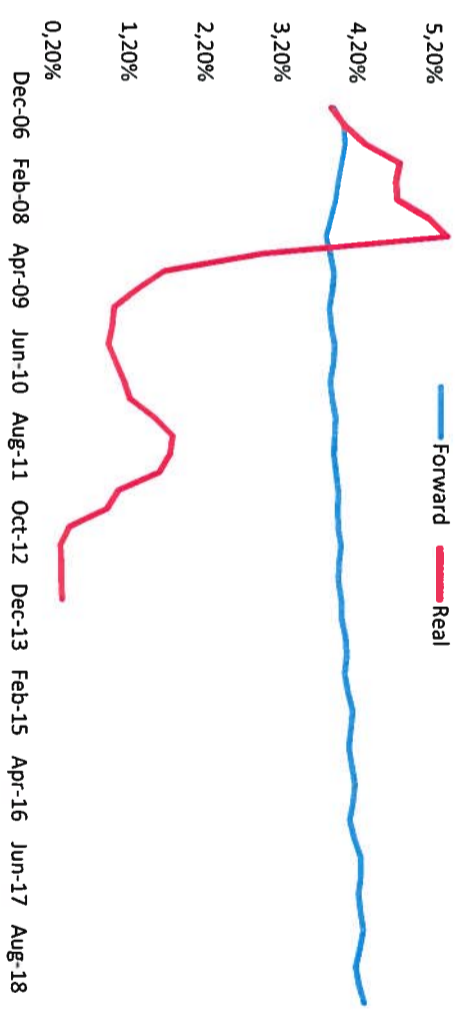
Euribor 3m



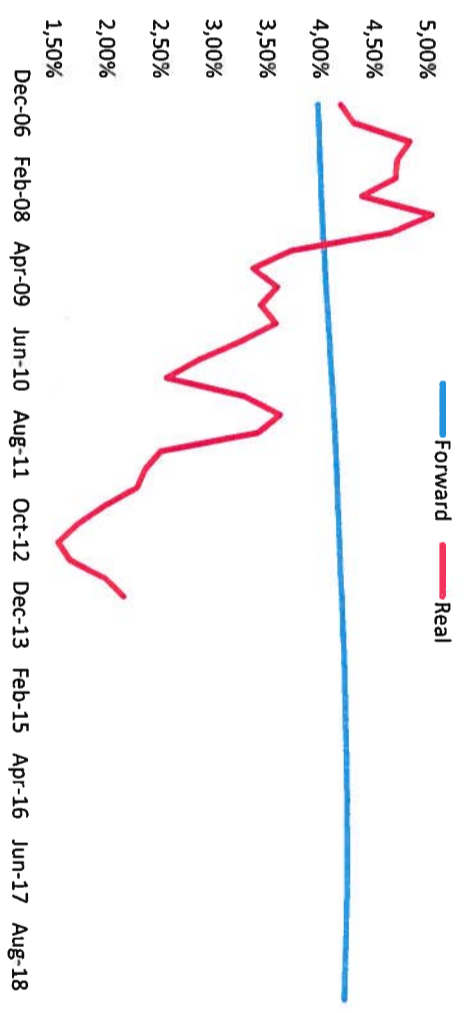
IRS 2 anos



Euribor 6m

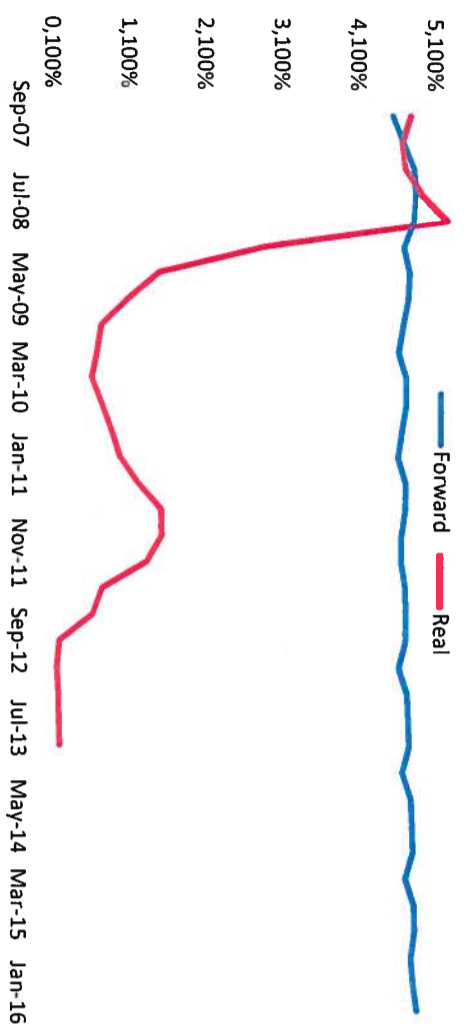


IRS 10 anos

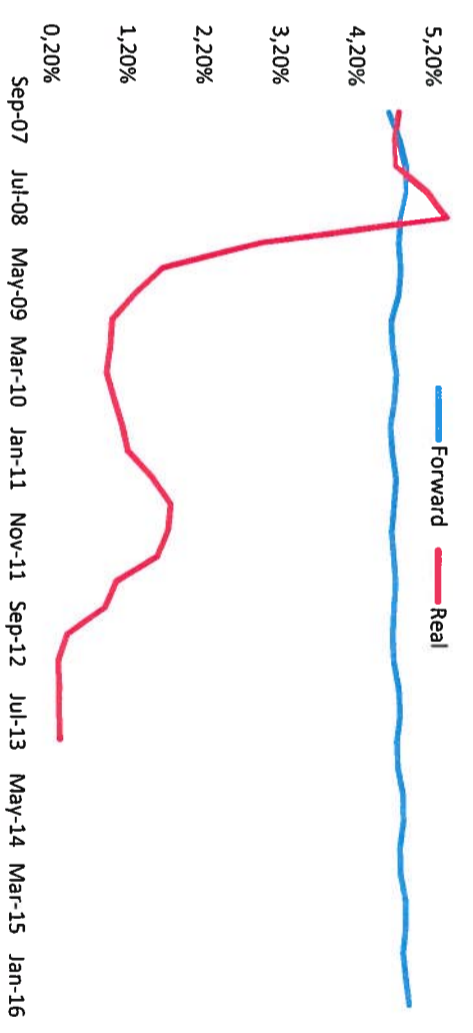


Forward		Real		Forward		Real		Forward		Real		Forward		Real	
15-Dec-06	3,767%	3,73%	15-Dec-06	3,88%	3,85%	15-Dec-06	3,93%	4,13%	15-Dec-06	3,98%	4,19%				
15-Mar-07	3,999%	3,92%	15-Mar-07	4,03%	4,04%	15-Mar-07	3,94%	4,23%	15-Mar-07	3,98%	4,31%				
15-Jun-07	4,060%	4,18%	15-Jun-07	4,04%	4,32%	15-Jun-07	3,93%	4,69%	15-Jun-07	3,99%	4,84%				
17-Sep-07	4,021%	4,79%	17-Sep-07	4,00%	4,76%	17-Sep-07	3,90%	4,53%	17-Sep-07	4,00%	4,72%				
17-Dec-07	3,982%	4,68%	17-Dec-07	3,96%	4,71%	17-Dec-07	3,88%	4,52%	17-Dec-07	4,00%	4,71%				
17-Mar-08	3,926%	4,73%	17-Mar-08	3,92%	4,73%	17-Mar-08	3,86%	4,24%	17-Mar-08	4,01%	4,39%				
16-Jun-08	3,918%	4,95%	16-Jun-08	3,86%	5,13%	16-Jun-08	3,86%	5,35%	16-Jun-08	4,02%	5,05%				
15-Sep-08	3,794%	5,28%	15-Sep-08	3,80%	5,38%	15-Sep-08	3,86%	4,67%	15-Sep-08	4,03%	4,66%				
15-Dec-08	3,796%	2,89%	15-Dec-08	3,84%	2,97%	15-Dec-08	3,87%	2,68%	15-Dec-08	4,04%	3,73%				
16-Mar-09	3,891%	1,51%	16-Mar-09	3,90%	1,67%	16-Mar-09	3,88%	1,79%	16-Mar-09	4,05%	3,37%				
15-Jun-09	3,898%	1,10%	15-Jun-09	3,88%	1,31%	15-Jun-09	3,88%	1,80%	15-Jun-09	4,06%	3,60%				
15-Sep-09	3,859%	0,75%	15-Sep-09	3,84%	1,02%	15-Sep-09	3,88%	1,68%	15-Sep-09	4,07%	3,45%				
15-Dec-09	3,821%	0,70%	15-Dec-09	3,87%	0,99%	15-Dec-09	3,89%	1,85%	15-Dec-09	4,08%	3,59%				
15-Mar-10	3,910%	0,63%	15-Mar-10	3,91%	0,94%	15-Mar-10	3,90%	1,43%	15-Mar-10	4,09%	3,26%				
15-Jun-10	3,915%	0,77%	15-Jun-10	3,90%	1,04%	15-Jun-10	3,91%	1,35%	15-Jun-10	4,10%	2,87%				
15-Sep-10	3,875%	0,89%	15-Sep-10	3,86%	1,15%	15-Sep-10	3,91%	1,45%	15-Sep-10	4,11%	2,56%				
15-Dec-10	3,834%	1,01%	15-Dec-10	3,88%	1,23%	15-Dec-10	3,92%	1,55%	15-Dec-10	4,12%	3,29%				
15-Mar-11	3,922%	1,24%	15-Mar-11	3,93%	1,55%	15-Mar-11	3,94%	2,35%	15-Mar-11	4,13%	3,63%				
15-Jun-11	3,928%	1,55%	15-Jun-11	3,91%	1,79%	15-Jun-11	3,95%	2,15%	15-Jun-11	4,14%	3,42%				
15-Sep-11	3,897%	1,55%	15-Sep-11	3,90%	1,75%	15-Sep-11	3,95%	1,49%	15-Sep-11	4,15%	2,51%				
15-Dec-11	3,906%	1,36%	15-Dec-11	3,93%	1,62%	15-Dec-11	3,97%	1,31%	15-Dec-11	4,16%	2,36%				
15-Mar-12	3,957%	0,78%	15-Mar-12	3,96%	1,08%	15-Mar-12	3,98%	1,07%	15-Mar-12	4,17%	2,29%				
15-Jun-12	3,967%	0,65%	15-Jun-12	3,96%	0,93%	15-Jun-12	3,98%	0,85%	15-Jun-12	4,17%	1,98%				
17-Sep-12	3,951%	0,22%	17-Sep-12	3,96%	0,44%	17-Sep-12	4,00%	0,44%	17-Sep-12	4,18%	1,73%				
17-Dec-12	3,976%	0,19%	17-Dec-12	4,00%	0,32%	17-Dec-12	4,01%	0,36%	17-Dec-12	4,19%	1,55%				
15-Mar-13	4,029%	0,21%	15-Mar-13	3,97%	0,34%	15-Mar-13	4,02%	0,48%	15-Mar-13	4,19%	1,66%				
17-Jun-13	3,911%	0,22%	17-Jun-13	3,97%	0,34%	17-Jun-13	4,04%	0,59%	17-Jun-13	4,20%	1,99%				
16-Sep-13	4,019%	0,23%	16-Sep-13	4,00%	0,35%	16-Sep-13	4,07%	0,62%	16-Sep-13	4,21%	2,17%				
16-Dec-13	3,987%		16-Dec-13	4,01%		16-Dec-13	4,08%		16-Dec-13	4,22%					
17-Mar-14	4,030%		17-Mar-14	4,06%		17-Mar-14	4,09%		17-Mar-14	4,23%					
16-Jun-14	4,089%		16-Jun-14	4,08%		16-Jun-14	4,11%		16-Jun-14	4,23%					
15-Sep-14	4,061%		15-Sep-14	4,05%		15-Sep-14	4,13%		15-Sep-14	4,24%					
15-Dec-14	4,039%		15-Dec-14	4,09%		15-Dec-14	4,14%		15-Dec-14	4,24%					
16-Mar-15	4,149%		16-Mar-15	4,16%		16-Mar-15	4,14%		16-Mar-15	4,25%					
15-Jun-15	4,161%		15-Jun-15	4,14%		15-Jun-15	4,16%		15-Jun-15	4,25%					
15-Sep-15	4,108%		15-Sep-15	4,11%		15-Sep-15	4,17%		15-Sep-15	4,26%					
15-Dec-15	4,111%		15-Dec-15	4,15%		15-Dec-15	4,19%		15-Dec-15	4,26%					
15-Mar-16	4,178%		15-Mar-16	4,19%		15-Mar-16	4,20%		15-Mar-16	4,26%					
15-Jun-16	4,193%		15-Jun-16	4,16%		15-Jun-16	4,22%		15-Jun-16	4,27%					
15-Sep-16	4,135%		15-Sep-16	4,12%		15-Sep-16	4,23%		15-Sep-16	4,27%					
15-Dec-16	4,110%		15-Dec-16	4,18%		15-Dec-16	4,24%		15-Dec-16	4,27%					
15-Mar-17	4,245%		15-Mar-17	4,26%		15-Mar-17	4,25%		15-Mar-17	4,27%					
15-Jun-17	4,280%		15-Jun-17	4,27%		15-Jun-17	4,26%		15-Jun-17	4,27%					
15-Sep-17	4,256%		15-Sep-17	4,24%		15-Sep-17	4,27%		15-Sep-17	4,27%					
15-Dec-17	4,221%		15-Dec-17	4,27%		15-Dec-17	4,27%		15-Dec-17	4,27%					
15-Mar-18	4,309%		15-Mar-18	4,30%		15-Mar-18	4,28%		15-Mar-18	4,26%					
15-Jun-18	4,293%		15-Jun-18	4,26%		15-Jun-18	4,29%		15-Jun-18	4,26%					
17-Sep-18	4,222%		17-Sep-18	4,21%		17-Sep-18	4,30%		17-Sep-18	4,26%					
17-Dec-18	4,189%		17-Dec-18	4,25%		17-Dec-18	4,30%		17-Dec-18	4,25%					
15-Mar-19	4,305%		15-Mar-19	4,32%		15-Mar-19	4,31%		15-Mar-19	4,25%					

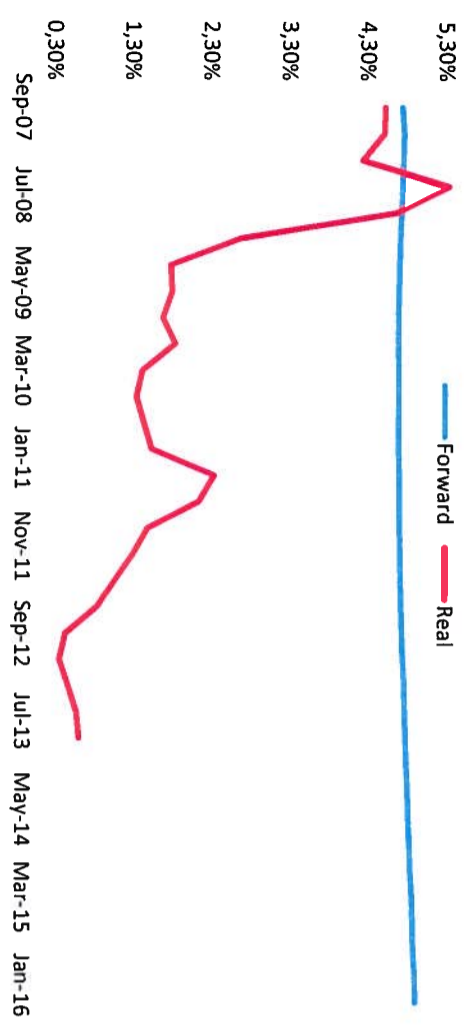
Euribor 3m



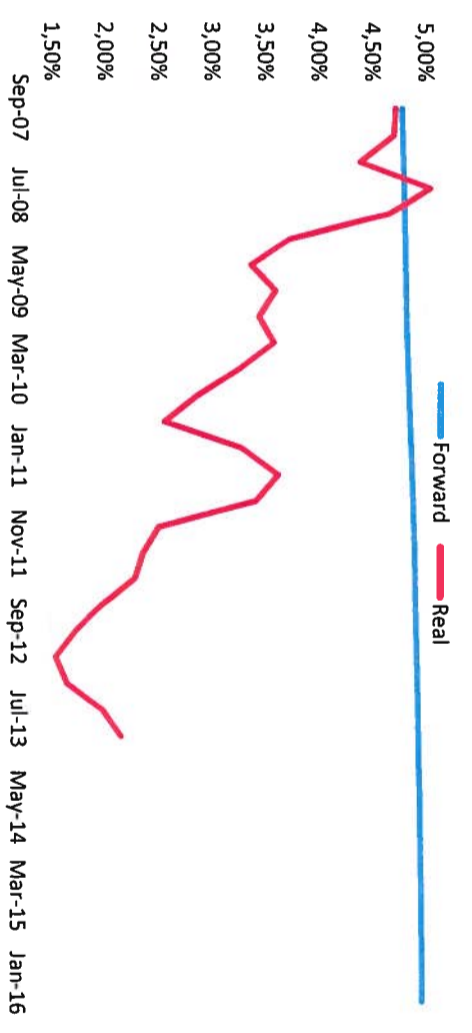
Euribor 6m



IRS 2 anos



IRS 10 anos



	Forward		Real		Forward		Real		Forward		Real		Forward		Real	
27-Sep-07	4,558%	4,79%	27-Sep-07	4,63%	4,76%	27-Sep-07	4,75%	4,53%	27-Sep-07	4,78%	4,72%					
27-Dec-07	4,699%	4,68%	27-Dec-07	4,77%	4,71%	27-Dec-07	4,77%	4,52%	27-Dec-07	4,79%	4,71%					
27-Mar-08	4,840%	4,73%	27-Mar-08	4,85%	4,73%	27-Mar-08	4,77%	4,24%	27-Mar-08	4,80%	4,39%					
27-Jun-08	4,863%	4,95%	27-Jun-08	4,86%	5,13%	27-Jun-08	4,75%	5,35%	27-Jun-08	4,80%	5,05%					
29-Sep-08	4,845%	5,28%	29-Sep-08	4,78%	5,38%	29-Sep-08	4,74%	4,67%	29-Sep-08	4,81%	4,66%					
29-Dec-08	4,709%	2,89%	29-Dec-08	4,75%	2,97%	29-Dec-08	4,73%	2,68%	29-Dec-08	4,81%	3,73%					
27-Mar-09	4,787%	1,51%	27-Mar-09	4,78%	1,67%	27-Mar-09	4,72%	1,79%	27-Mar-09	4,82%	3,37%					
29-Jun-09	4,769%	1,10%	29-Jun-09	4,76%	1,31%	29-Jun-09	4,71%	1,80%	29-Jun-09	4,83%	3,60%					
28-Sep-09	4,704%	0,75%	28-Sep-09	4,68%	1,02%	28-Sep-09	4,71%	1,68%	28-Sep-09	4,83%	3,45%					
28-Dec-09	4,645%	0,70%	28-Dec-09	4,70%	0,99%	28-Dec-09	4,71%	1,85%	28-Dec-09	4,84%	3,59%					
29-Mar-10	4,746%	0,63%	29-Mar-10	4,75%	0,94%	29-Mar-10	4,71%	1,43%	29-Mar-10	4,85%	3,26%					
28-Jun-10	4,745%	0,77%	28-Jun-10	4,72%	1,04%	28-Jun-10	4,71%	1,35%	28-Jun-10	4,86%	2,87%					
27-Sep-10	4,694%	0,89%	27-Sep-10	4,67%	1,15%	27-Sep-10	4,71%	1,45%	27-Sep-10	4,87%	2,56%					
27-Dec-10	4,641%	1,01%	27-Dec-10	4,69%	1,23%	27-Dec-10	4,71%	1,55%	27-Dec-10	4,88%	3,29%					
28-Mar-11	4,742%	1,24%	28-Mar-11	4,74%	1,55%	28-Mar-11	4,72%	2,35%	28-Mar-11	4,89%	3,63%					
27-Jun-11	4,740%	1,55%	27-Jun-11	4,71%	1,79%	27-Jun-11	4,72%	2,15%	27-Jun-11	4,89%	3,42%					
27-Sep-11	4,688%	1,55%	27-Sep-11	4,69%	1,75%	27-Sep-11	4,72%	1,49%	27-Sep-11	4,90%	2,51%					
27-Dec-11	4,688%	1,36%	27-Dec-11	4,72%	1,62%	27-Dec-11	4,73%	1,31%	27-Dec-11	4,91%	2,36%					
27-Mar-12	4,742%	0,78%	27-Mar-12	4,74%	1,08%	27-Mar-12	4,73%	1,07%	27-Mar-12	4,92%	2,29%					
27-Jun-12	4,746%	0,65%	27-Jun-12	4,72%	0,93%	27-Jun-12	4,75%	0,85%	27-Jun-12	4,92%	1,98%					
27-Sep-12	4,749%	0,22%	27-Sep-12	4,70%	0,44%	27-Sep-12	4,76%	0,44%	27-Sep-12	4,93%	1,73%					
27-Dec-12	4,657%	0,19%	27-Dec-12	4,72%	0,32%	27-Dec-12	4,77%	0,36%	27-Dec-12	4,93%	1,55%					
27-Mar-13	4,770%	0,21%	27-Mar-13	4,78%	0,34%	27-Mar-13	4,79%	0,48%	27-Mar-13	4,94%	1,66%					
27-Jun-13	4,785%	0,22%	27-Jun-13	4,79%	0,34%	27-Jun-13	4,79%	0,59%	27-Jun-13	4,95%	1,99%					
27-Sep-13	4,799%	0,23%	27-Sep-13	4,76%	0,35%	27-Sep-13	4,81%	0,62%	27-Sep-13	4,95%	2,17%					
27-Dec-13	4,711%		27-Dec-13	4,77%		27-Dec-13	4,82%		27-Dec-13	4,96%						
27-Mar-14	4,829%		27-Mar-14	4,84%		27-Mar-14	4,83%		27-Mar-14	4,96%						
27-Jun-14	4,841%		27-Jun-14	4,85%		27-Jun-14	4,84%		27-Jun-14	4,97%						
29-Sep-14	4,853%		29-Sep-14	4,81%		29-Sep-14	4,86%		29-Sep-14	4,97%						
29-Dec-14	4,757%		29-Dec-14	4,81%		29-Dec-14	4,87%		29-Dec-14	4,98%						
27-Mar-15	4,869%		27-Mar-15	4,87%		27-Mar-15	4,89%		27-Mar-15	4,98%						
29-Jun-15	4,878%		29-Jun-15	4,88%		29-Jun-15	4,90%		29-Jun-15	4,98%						
28-Sep-15	4,830%		28-Sep-15	4,84%		28-Sep-15	4,91%		28-Sep-15	4,99%						
28-Dec-15	4,858%		28-Dec-15	4,88%		28-Dec-15	4,93%		28-Dec-15	4,99%						
29-Mar-16	4,909%		29-Mar-16	4,93%		29-Mar-16	4,94%		29-Mar-16	4,99%						