

## GTS INTRADAY TRADE

Electronic System Breakdown - 3/17/2010 - 9am 6pm

USD ABR10

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	LINK S/A CCTVM	43.295	1768,45	39.230	1768,20	10.760	82525	15,88%	4065
2	UBS PACTUAL	25.865	1768,24	26.275	1768,25	8.595	52140	10,04%	-410
3	CM CAPITAL	25.685	1768,14	21.675	1768,16	11.260	47360	9,12%	4010
4	<b>LIQUIDEZ</b>	25.995	1767,88	20.085	1768,25	11.625	46080	8,87%	5910
5	ARKHE	16.785	1767,92	18.770	1768,14	13.300	35555	6,84%	-1985
6	FATOR SA	13.225	1767,99	14.265	1767,92	4.090	27490	5,29%	-1040
7	INTERFLOAT	12.780	1767,71	12.775	1767,93	535	25555	4,92%	5
8	J.P. MORGAN	10.810	1767,87	11.870	1767,88	825	22680	4,37%	-1060
9	GRADUAL	10.605	1768,60	9.720	1769,08	7.020	20325	3,91%	885
10	HSBC	10.675	1767,96	7.250	1767,46	0	17925	3,45%	3425
11	ATIVA	8.215	1768,66	8.720	1768,71	2.820	16935	3,26%	-505
12	CONVENCAO	6.895	1768,84	8.930	1769,19	1.735	15825	3,05%	-2035
13	BRADESCO	6.490	1767,56	5.690	1767,61	260	12180	2,34%	800
14	ITAU	5.085	1768,53	6.750	1768,69	480	11835	2,28%	-1665
15	VOTORANTIM	4.245	1768,40	4.680	1768,26	665	8925	1,72%	-435
16	RENASCENCA	3.890	1767,04	3.420	1767,26	2.605	7310	1,41%	470
17	FLOW	3.870	1768,90	2.955	1768,13	345	6825	1,31%	915
18	FINABANK	2.475	1767,27	4.020	1767,51	880	6495	1,25%	-1545
19	SCALPERS	3.035	1768,32	3.035	1768,49	10	6070	1,17%	0
20	FUTURA	2.530	1767,47	2.530	1767,75	40	5060	0,97%	0

USD MAI10

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	CM CAPITAL	1.000	1780,00	1.000	1780,00	1.000	2000	88,11%	0
2	ARKHE	35	1778,43	35	1778,43	35	70	3,08%	0
3	FUTURA	40	1777,00	20	1775,50	0	60	2,64%	20
4	INDUSVAL	30	1778,50	30	1778,33	0	60	2,64%	0
5	HEDGING GRIFFC	10	1777,75	25	1777,20	0	35	1,54%	-15
6	LINK S/A CCTVM	0		25	1780,00	0	25	1,10%	-25
7	ALPES CCTVM	10	1780,50	0		0	10	0,44%	10
8	INTERFLOAT	5	1775,50	0		0	5	0,22%	5
9	FATOR SA	5	1779,00	0		0	5	0,22%	5
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	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	CM CAPITAL	4.440	4,76	3.800	4,84	2.690	8240	25,28%	640
2	UBS PACTUAL	3.510	5,32	3.200	5,37	3.200	6710	20,59%	310
3	FINABANK	3.010	4,49	2.390	4,61	2.260	5400	16,57%	620
4	FATOR SA	1.695	4,59	1.790	4,56	1.500	3485	10,69%	-95
5	ARKHE	1.850	4,79	500	4,80	500	2350	7,21%	1350
6	GRADUAL	800	4,50	1.300	4,58	800	2100	6,44%	-500
7	LINK S/A CCTVM	525	4,63	770	4,30	80	1295	3,97%	-245
8	ATIVA	5	4,80	1.085	4,59	5	1090	3,34%	-1080
9	CONVENCAO	0		560	4,66	0	560	1,72%	-560
10	CONCORDIA	440	4,39	0		0	440	1,35%	440
11	<b>LIQUIDEZ</b>	10	4,50	400	4,47	0	410	1,26%	-390
12	ALPES CCTVM	0		370	4,57	0	370	1,14%	-370
13	HSBC	0		70	4,60	0	70	0,21%	-70
14	RENASCENCA	0		30	3,50	0	30	0,09%	-30
15	VOTORANTIM	0		20	3,90	0	20	0,06%	-20
16	FLOW	0		10	4,50	0	10	0,03%	-10
17	SPINELLI	10	3,90	0		0	10	0,03%	10
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Descriptive Statistics	
Grand Volume	259775
Medium Price	1.768,160
Standard Deviation	0,1885%
Maximum Price	1.773,500
Minimum Price	1.764,000
Open	1.768,000
Close	1.773,000

Highlights		
Buy Side	Volume	AP
LINK S/A CCTVM	43295	1.768,453
<b>LIQUIDEZ</b>	25995	1.767,885
UBS PACTUAL	25865	1.768,236
Sell Side	Volume	AP
LINK S/A CCTVM	39230	1.768,200
UBS PACTUAL	26275	1.768,248
CM CAPITAL	21675	1.768,160

Descriptive Statistics	
Grand Volume	1135
Medium Price	1.779,767
Standard Deviation	0,2221%
Maximum Price	1.780,500
Minimum Price	1.775,000
Open	1.775,000
Close	1.780,000

Highlights		
Buy Side	Volume	AP
CM CAPITAL	1000	1.780,000
FUTURA	40	1.777,000
ARKHE	35	1.778,429
Sell Side	Volume	AP
CM CAPITAL	1000	1.780,000
ARKHE	35	1.778,429
INDUSVAL	30	1.778,333

Descriptive Statistics	
Grand Volume	16295
Medium Price	4,789
Standard Deviation	0,0443%
Maximum Price	5,500
Minimum Price	3,000
Open	#REF!
Close	4,500

Highlights		
Buy Side	Volume	AP
CM CAPITAL	4440	4,764
UBS PACTUAL	3510	5,320
FINABANK	3010	4,487
Sell Side	Volume	AP
CM CAPITAL	3800	4,841
UBS PACTUAL	3200	5,373
FINABANK	2390	4,605

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Electronic System Breakdown - 3/17/2010 - 9am 6pm

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	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	LINK S/A CCTVM	18.305	0,56	17.535	0,56	17.305	35840	46,29%	770
2	UBS PACTUAL	6.500	0,45	5.500	0,46	5.000	12000	15,50%	1000
3	CM CAPITAL	5.000	0,44	5.000	0,44	5.000	10000	12,91%	0
4	FATOR SA	3.000	0,45	4.505	0,46	3.000	7505	9,69%	-1505
5	CONVENCAO	1.000	0,45	3.000	0,51	0	4000	5,17%	-2000
6	SANTANDER CCT	3.000	0,51	0		0	3000	3,87%	3000
7	LIQUIDEZ	1.500	0,61	1.050	0,65	1.000	2550	3,29%	450
8	CONCORDIA	0		2.075	0,45	0	2075	2,68%	-2075
9	FLOW	220	0,47	0		0	220	0,28%	220
10	HENCORP COMM	60	0,51	0		0	60	0,08%	60
11	BRADESCO	55	0,63	0		0	55	0,07%	55
12	HEDGING GRIFFC	25	0,55	10	0,57	0	35	0,05%	15
13	INDUSVAL	10	0,59	20	0,44	0	30	0,04%	-10
14	ITAU	20	0,61	0		0	20	0,03%	20
15	ATIVA	20	0,45	0		0	20	0,03%	20
16	GRADUAL	0		10	0,68	0	10	0,01%	-10
17	ALPES CCTVM	0		10	0,68	0	10	0,01%	-10
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Descriptive Statistics	
Grand Volume	38715
Medium Price	0,510
Standard Deviation	0,0026%
Maximum Price	10,350
Minimum Price	10,250
Open	5,000
Close	10,250

Highlights		
Buy Side	Volume	AP
LINK S/A CCTVM	18305	0,558
UBS PACTUAL	6500	
CM CAPITAL	5000	
Sell Side	Volume	AP
LINK S/A CCTVM	17535	0,557
UBS PACTUAL	5500	
CM CAPITAL	5000	

DI JUL10

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	LINK S/A CCTVM	170.165	9,30	171.200	9,30	96.425	341365	34,12%	-1035
2	CONVENCAO	38.195	9,31	60.025	9,29	16.600	98220	9,82%	-21830
3	CM CAPITAL	64.065	9,29	32.255	9,30	7.825	96320	9,63%	31810
4	GRADUAL	70.070	9,33	10.040	9,30	40	80110	8,01%	60030
5	LIQUIDEZ	32.695	9,30	46.065	9,32	5.350	78760	7,87%	-13370
6	FLOW	42.185	9,32	30.695	9,31	14.785	72880	7,28%	11490
7	UBS PACTUAL	7.580	9,28	55.675	9,33	0	63255	6,32%	-48095
8	ARKHE	25.285	9,30	28.365	9,32	2.715	53650	5,36%	-3080
9	ITAU	1.515	9,34	27.775	9,30	1.500	29290	2,93%	-26260
10	HSBC	28.430	9,29	0		0	28430	2,84%	28430
11	FINABANK	3.500	9,33	17.405	9,30	0	20905	2,09%	-13905
12	ALPES CCTVM	0		10.000	9,32	0	10000	1,00%	-10000
13	FATOR SA	9.555	9,28	5	9,32	0	9560	0,96%	9550
14	ATIVA	5.500	9,29	0		0	5500	0,55%	5500
15	SOUZA BARROS	0		3.060	9,29	0	3060	0,31%	-3060
16	MAXIMA	0		3.000	9,28	0	3000	0,30%	-3000
17	INTERFLOAT	0		2.000	9,30	0	2000	0,20%	-2000
18	VOTORANTIM	15	9,30	1.620	9,29	0	1635	0,16%	-1605
19	RENASCENCA	600	9,29	600	9,29	600	1200	0,12%	0
20	BANIF	700	9,31	100	9,28	100	800	0,08%	600

Descriptive Statistics	
Grand Volume	500235
Medium Price	9,305
Standard Deviation	0,0026%
Maximum Price	9,380
Minimum Price	9,260
Open	9,360
Close	9,270

Highlights		
Buy Side	Volume	AP
LINK S/A CCTVM	170165	9,304
LIQUIDEZ	32695	9,298
CONVENCAO	38195	9,308
Sell Side	Volume	AP
LINK S/A CCTVM	171200	9,296
CONVENCAO	60025	9,290
LIQUIDEZ	46065	9,324

DI JAN 11

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	LINK S/A CCTVM	126.400	10,48	100.435	10,47	37.860	226835	20,49%	25965
2	CONVENCAO	43.235	10,48	94.950	10,50	10.445	138185	12,48%	-51715
3	CM CAPITAL	55.275	10,48	35.680	10,47	5.150	90955	8,21%	19595
4	LIQUIDEZ	40.805	10,46	45.995	10,47	10.490	86800	7,84%	-5190
5	FATOR SA	33.150	10,47	48.470	10,48	3.560	81620	7,37%	-15320
6	ITAU	54.850	10,48	25.965	10,47	9.570	80815	7,30%	28885
7	ARKHE	35.905	10,48	41.125	10,47	2.170	77030	6,96%	-5220
8	GRADUAL	50.935	10,48	20.695	10,46	2.430	71630	6,47%	30240
9	UBS PACTUAL	29.825	10,47	40.910	10,48	1.650	70735	6,39%	-11085
10	FLOW	11.300	10,47	29.925	10,48	1.350	41225	3,72%	-18625
11	ATIVA	13.665	10,48	17.905	10,46	3.800	31570	2,85%	-4240
12	FINABANK	16.000	10,49	6.780	10,48	0	22780	2,06%	9220
13	BRADESCO	12.100	10,46	5.300	10,47	850	17400	1,57%	6800
14	HSBC	6.500	10,50	5.500	10,47	0	12000	1,08%	1000
15	ALPES CCTVM	4.200	10,45	5.000	10,48	0	9200	0,83%	-800
16	VOTORANTIM	1.835	10,47	5.685	10,47	80	7520	0,68%	-3850
17	BANIF	3.690	10,47	3.550	10,46	35	7240	0,65%	140
18	SOUZA BARROS	5.000	10,47	1.850	10,47	0	6850	0,62%	3150
19	BRASCAN	0		5.050	10,49	0	5050	0,46%	-5050
20	SPINELLI	500	10,47	4.535	10,46	0	5035	0,45%	-4035

Descriptive Statistics	
Grand Volume	553610
Medium Price	10,477
Standard Deviation	0,0022%
Maximum Price	10,540
Minimum Price	10,440
Open	10,530
Close	10,450

Highlights		
Buy Side	Volume	AP
LINK S/A CCTVM	126400	10,480
CM CAPITAL	55275	10,479
ITAU	54850	10,482
Sell Side	Volume	AP
LINK S/A CCTVM	100435	10,470
CONVENCAO	94950	10,496
FATOR SA	48470	10,480

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	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	ITAU	2.400	11,24	23.565	11,28	200	25965	24,54%	-21165
2	CM CAPITAL	8.825	11,31	8.715	11,31	8.475	17540	16,58%	110
3	<b>LIQUIDEZ</b>	13.480	11,27	3.865	11,26	2.720	17345	16,39%	9615
4	ATIVA	8.760	11,31	390	11,28	10	9150	8,65%	8370
5	ARKHE	2.155	11,28	4.900	11,26	895	7055	6,67%	-2745
6	LINK S/A CCTVM	1.735	11,30	3.420	11,30	1.505	5155	4,87%	-1685
7	UBS PACTUAL	3.150	11,27	1.520	11,25	1.150	4670	4,41%	1630
8	FINABANK	3.650	11,32	900	11,30	50	4550	4,30%	2750
9	CONVENCAO	1.760	11,28	2.010	11,32	80	3770	3,56%	-250
10	CONCORDIA	2.715	11,28	200	11,32	0	2915	2,76%	2515
11	FATOR SA	1.430	11,29	830	11,31	430	2260	2,14%	600
12	FLOW	1.050	11,25	1.050	11,27	500	2100	1,98%	0
13	VOTORANTIM	600	11,28	600	11,28	200	1200	1,13%	0
14	GRADUAL	325	11,26	345	11,29	55	670	0,63%	-20
15	XP INVEST.CCTV	395	11,26	150	11,26	0	545	0,52%	245
16	BRDESCO	200	11,23	200	11,31	0	400	0,38%	0
17	AGORA SENIOR	110	11,28	110	11,28	110	220	0,21%	0
18	SCHAHIN	0		100	11,25	0	100	0,09%	-100
19	SOUZA BARROS	100	11,27	0		0	100	0,09%	100
20	ALFA	60	11,24	30	11,25	0	90	0,09%	30

DI JAN 12

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	CONVENCAO	37.170	11,64	28.580	11,64	21.490	65750	20,09%	8590
2	CM CAPITAL	26.395	11,65	29.625	11,65	12.370	56020	17,12%	-3230
3	LINK S/A CCTVM	17.605	11,65	18.895	11,65	8.020	36500	11,15%	-1290
4	ITAU	10.840	11,63	21.265	11,65	3.405	32105	9,81%	-10425
5	ATIVA	19.110	11,65	7.825	11,64	4.360	26935	8,23%	11285
6	FLOW	13.505	11,64	8.925	11,65	6.825	22430	6,85%	4580
7	<b>LIQUIDEZ</b>	6.250	11,65	10.990	11,64	450	17240	5,27%	-4740
8	ARKHE	7.120	11,65	6.790	11,63	1.115	13910	4,25%	330
9	GRADUAL	7.435	11,64	6.285	11,65	75	13720	4,19%	1150
10	UBS PACTUAL	2.150	11,65	6.495	11,65	985	8645	2,64%	-4345
11	FATOR SA	3.535	11,64	3.305	11,65	740	6840	2,09%	230
12	CONCORDIA	2.505	11,65	3.645	11,65	5	6150	1,88%	-1140
13	BANIF	710	11,66	2.410	11,64	0	3120	0,95%	-1700
14	BRASCAN	1.140	11,67	1.900	11,64	0	3040	0,93%	-760
15	ALPES CCTVM	1.625	11,65	1.315	11,64	0	2940	0,90%	310
16	VOTORANTIM	1.905	11,64	150	11,66	0	2055	0,63%	1755
17	CRUZEIRO DO SU	0		2.000	11,64	0	2000	0,61%	-2000
18	HSBC	450	11,64	1.250	11,64	0	1700	0,52%	-800
19	XP INVEST.CCTV	450	11,65	1.145	11,64	0	1595	0,49%	-695
20	FINABANK	1.220	11,64	350	11,64	0	1570	0,48%	870

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	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	FATOR SA	11.500	0,00	8.400	0,00	7.400	19900	28,35%	3100
2	CONVENCAO	8.200	0,00	8.500	0,00	8.000	16700	23,79%	-300
3	<b>LIQUIDEZ</b>	4.980	0,00	5.980	0,00	4.380	10960	15,61%	-1000
4	CM CAPITAL	1.210	0,00	6.510	0,00	710	7720	11,00%	-5300
5	ARKHE	5.330	0,00	1.330	0,00	130	6660	9,49%	4000
6	LINK S/A CCTVM	2.290	0,00	1.490	0,00	90	3780	5,38%	800
7	FINABANK	100	0,00	2.000	0,00	0	2100	2,99%	-1900
8	GRADUAL	1.190	0,00	90	0,00	90	1280	1,82%	1100
9	UBS PACTUAL	0	0,00	500	0,00	0	500	0,71%	-500
10	HSBC	100	0,00	100	0,00	0	200	0,28%	0
11	MAXIMA	0	0,00	200	0,00	0	200	0,28%	-200
12	RENASCENCA	200	0,00	0	0,00	0	200	0,28%	200
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Descriptive Statistics	
Grand Volume	52900
Medium Price	11,286
Standard Deviation	0,0030%
Maximum Price	11,330
Minimum Price	11,230
Open	11,300
Close	11,230

Highlights		
Buy Side	Volume	AP
<b>LIQUIDEZ</b>	13480	11,267
CM CAPITAL	8825	11,307
ATIVA	8760	11,307
Sell Side	Volume	AP
ITAU	23565	11,284
CM CAPITAL	8715	11,308
ARKHE	4900	11,259

Descriptive Statistics	
Grand Volume	163630
Medium Price	11,645
Standard Deviation	0,0013%
Maximum Price	11,690
Minimum Price	11,610
Open	11,670
Close	11,610

Highlights		
Buy Side	Volume	AP
CONVENCAO	37170	11,644
CM CAPITAL	26395	11,651
ATIVA	19110	11,648
Sell Side	Volume	AP
CM CAPITAL	29625	11,650
CONVENCAO	28580	11,638
ITAU	21265	11,653

Descriptive Statistics	
Grand Volume	35100
Medium Price	-X-
Standard Deviation	-X-
Maximum Price	-X-
Minimum Price	-X-
Open	-X-
Close	-X-

Highlights		
Buy Side	Volume	AP
FATOR SA	11500	
CONVENCAO	8200	
ARKHE	5330	
Sell Side	Volume	AP
CONVENCAO	8500	
FATOR SA	8400	
CM CAPITAL	6510	