

GTS INTRADAY TRADE

Electronic System Breakdown - 3/17/2010 - 9am 12:35pm

USD ABR10

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	LINK S/A CCTVM	23.395	1767,32	20.000	1767,25	4.920	43.395	13,24%	3395
2	LIQUIDEZ	18.360	1767,12	13.330	1767,36	9.505	31.690	9,67%	5030
3	UBS PACTUAL	14.280	1767,47	16.365	1767,37	5.245	30.645	9,35%	-2085
4	CM CAPITAL	16.150	1767,53	14.375	1767,50	7.960	30.525	9,31%	1775
5	ARKHE	13.370	1767,53	13.525	1767,56	11.155	26.895	8,20%	-155
6	GRADUAL	9.230	1768,45	7.965	1768,84	6.610	17.195	5,25%	1265
7	INTERFLOAT	8.070	1767,00	8.195	1767,28	430	16.265	4,96%	-125
8	FATOR SA	6.685	1766,68	8.330	1766,82	2.215	15.015	4,58%	-1645
9	J.P. MORGAN	6.485	1766,93	7.930	1767,14	550	14.415	4,40%	-1445
10	HSBC	9.455	1767,65	4.710	1766,60	0	14.165	4,32%	4745
11	ATIVA	4.835	1767,13	5.180	1767,58	1.930	10.015	3,06%	-345
12	BRADESCO	5.040	1766,96	4.750	1767,12	255	9.790	2,99%	290
13	CONVENCAO	2.920	1767,10	3.595	1767,39	265	6.515	1,99%	-675
14	ITAU	2.595	1767,14	3.700	1767,22	155	6.295	1,92%	-1105
15	RENASCENCA	3.180	1766,50	3.015	1766,88	2.390	6.195	1,89%	165
16	VOTORANTIM	2.465	1767,83	2.980	1767,51	45	5.445	1,66%	-515
17	FINABANK	1.870	1765,92	3.460	1767,34	880	5.330	1,63%	-1590
18	SCALPERS	1.910	1767,80	2.155	1768,10	10	4.065	1,24%	-245
19	FUTURA	1.990	1767,06	2.070	1767,42	40	4.060	1,24%	-80
20	HENCORP COMMC	1.170	1767,20	2.580	1766,68	405	3.750	1,14%	-1410

Descriptive Statistics	
Grand Volume	163895
Medium Price	1.767,338
Standard Deviation	0,1362%
Maximum Price	1.770,500
Minimum Price	1.764,000
Open	1.768,000
Close	1.770,000

Highlights		
Buy Side	Volume	AP
LINK S/A CCTVM	23395	1.767,317
LIQUIDEZ	18360	1.767,116
CM CAPITAL	16150	1.767,525
Sell Side	Volume	AP
LINK S/A CCTVM	20000	1.767,248
UBS PACTUAL	16365	1.767,370
CM CAPITAL	14375	1.767,496

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	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	ARKHE	35	1778,43	35	1778,43	35	70	36,84%	0
2	FUTURA	40	1777,00	20	1775,50	0	60	31,58%	20
3	INDUSVAL	10	1775,50	25	1778,20	0	35	18,42%	-15
4	HEDGING GRIFFO	5	1775,50	15	1775,00	0	20	10,53%	-10
5	INTERFLOAT	5	1775,50	0		0	5	2,63%	5
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Descriptive Statistics	
Grand Volume	95
Medium Price	1.777,211
Standard Deviation	0,1817%
Maximum Price	1.779,000
Minimum Price	1.775,000
Open	1.775,000
Close	1.779,000

Highlights		
Buy Side	Volume	AP
FUTURA	40	1.777,000
ARKHE	35	1.778,429
INDUSVAL	10	1.775,500
Sell Side	Volume	AP
ARKHE	35	1.778,429
INDUSVAL	25	1.778,200
FUTURA	20	1.775,500

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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	8.240	25,28%	640
2	UBS PACTUAL	3.510	5,32	3.200	5,37	3.200	6.710	20,59%	310
3	FINABANK	3.010	4,49	2.390	4,61	2.260	5.400	16,57%	620
4	FATOR SA	1.695	4,59	1.790	4,56	1.500	3.485	10,69%	-95
5	ARKHE	1.850	4,79	500	4,80	500	2.350	7,21%	1350
6	GRADUAL	800	4,50	1.300	4,58	800	2.100	6,44%	-500
7	LINK S/A CCTVM	525	4,63	770	4,30	80	1.295	3,97%	-245
8	ATIVA	5	4,80	1.085	4,59	5	1.090	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	LIQUIDEZ	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	16295
Medium Price	4,789
Standard Deviation	0,0443%
Maximum Price	5,500
Minimum Price	3,000
Open	5,400
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 12:35pm

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	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	LINK S/A CCTVM	9.005	10,32	8.705	10,33	8.505	17.710	31,87%	300
2	UBS PACTUAL	6.500	10,30	5.000	10,30	5.000	11.500	20,69%	1500
3	CM CAPITAL	5.000	10,31	5.000	10,31	5.000	10.000	18,00%	0
4	FATOR SA	3.000	10,30	4.000	10,30	3.000	7.000	12,60%	-1000
5	CONVENCAO	1.000	10,30	3.000	10,30	0	4.000	7,20%	-2000
6	SANTANDER CCT	3.000	10,30	0		0	3.000	5,40%	3000
7	CONCORDIA	0		2.055	10,30	0	2.055	3,70%	-2055
8	FLOW	200	10,29	0		0	200	0,36%	200
9	HENCORP COMMC	40	10,34	0		0	40	0,07%	40
10	HEDGING GRIFFO	15	10,30	5	10,26	0	20	0,04%	10
11	ATIVA	20	10,30	0		0	20	0,04%	20
12	INDUSVAL	0		20	10,33	0	20	0,04%	-20
13	BRADESCO	5	10,26	0		0	5	0,01%	5
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Descriptive Statistics	
Grand Volume	27785
Medium Price	10,309
Standard Deviation	0,0022%
Maximum Price	10,350
Minimum Price	10,260
Open	10,350
Close	10,300

Highlights		
Buy Side	Volume	AP
LINK S/A CCTVM	9005	10,324
UBS PACTUAL	6500	10,298
CM CAPITAL	5000	10,310
Sell Side	Volume	AP
LINK S/A CCTVM	8705	10,326
CM CAPITAL	5000	10,310
CM CAPITAL	5000	10,310

DI JUL10

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	LINK S/A CCTVM	113.800	9,32	79.390	9,32	52.275	193.190	33,12%	34410
2	GRADUAL	70.030	9,33	10.000	9,30	0	80.030	13,72%	60030
3	FLOW	33.185	9,33	21.695	9,32	12.285	54.880	9,41%	11490
4	UBS PACTUAL	2.200	9,31	52.675	9,33	0	54.875	9,41%	-50475
5	LIQUIDEZ	19.995	9,31	34.130	9,34	1.000	54.125	9,28%	-14135
6	ARKHE	12.115	9,32	24.825	9,32	2.715	36.940	6,33%	-12710
7	CM CAPITAL	15.190	9,31	21.250	9,31	2.610	36.440	6,25%	-6060
8	CONVENCAO	19.685	9,32	7.160	9,32	100	26.845	4,60%	12525
9	ITAU	1.510	9,34	16.410	9,31	1.500	17.920	3,07%	-14900
10	FINABANK	3.500	9,33	12.800	9,31	0	16.300	2,79%	-9300
11	ALPES CCTVM	0		10.000	9,32	0	10.000	1,71%	-10000
12	SOUZA BARROS	0		560	9,29	0	560	0,10%	-560
13	BANIF	400	9,34	0		0	400	0,07%	400
14	VOTORANTIM	10	9,31	370	9,33	0	380	0,07%	-360
15	COINVALORES	0		350	9,32	0	350	0,06%	-350
16	FATOR SA	0		5	9,32	0	5	0,00%	-5
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Descriptive Statistics	
Grand Volume	291620
Medium Price	9,322
Standard Deviation	0,0018%
Maximum Price	9,380
Minimum Price	9,290
Open	9,360
Close	9,290

Highlights		
Buy Side	Volume	AP
LINK S/A CCTVM	113800	9,315
GRADUAL	70030	9,333
FLOW	33185	9,333
Sell Side	Volume	AP
LINK S/A CCTVM	79390	9,319
UBS PACTUAL	52675	9,329
LIQUIDEZ	34130	9,340

DI JAN 11

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	LINK S/A CCTVM	81.980	10,49	58.850	10,47	17.000	140.830	19,58%	23130
2	CONVENCAO	25.360	10,50	74.650	10,51	9.010	100.010	13,90%	-49290
3	FATOR SA	21.790	10,48	41.280	10,48	1.060	63.070	8,77%	-19490
4	ITAU	44.205	10,49	10.795	10,48	4.170	55.000	7,65%	33410
5	CM CAPITAL	34.250	10,49	18.070	10,49	4.550	52.320	7,27%	16180
6	GRADUAL	42.760	10,49	8.070	10,48	5	50.830	7,07%	34690
7	UBS PACTUAL	18.530	10,48	30.530	10,49	1.150	49.060	6,82%	-12000
8	ARKHE	22.445	10,49	22.310	10,49	765	44.755	6,22%	135
9	LIQUIDEZ	11.625	10,47	26.835	10,48	3.625	38.460	5,35%	-15210
10	FLOW	5.800	10,49	22.600	10,48	1.350	28.400	3,95%	-16800
11	ATIVA	9.905	10,49	13.905	10,47	1.000	23.810	3,31%	-4000
12	FINABANK	15.000	10,50	6.080	10,48	0	21.080	2,93%	8920
13	BRADESCO	5.200	10,46	3.450	10,48	850	8.650	1,20%	1750
14	VOTORANTIM	600	10,49	5.200	10,47	0	5.800	0,81%	-4600
15	HSBC	4.000	10,53	1.500	10,51	0	5.500	0,76%	2500
16	ALPES CCTVM	500	10,49	5.000	10,48	0	5.500	0,76%	-4500
17	BRASCAN	0		5.050	10,49	0	5.050	0,70%	-5050
18	SOUZA BARROS	4.000	10,47	350	10,46	0	4.350	0,60%	3650
19	BANIF	2.850	10,48	1.250	10,49	0	4.100	0,57%	1600
20	RENASCENCA	3.580	10,46	80	10,48	80	3.660	0,51%	3500

Descriptive Statistics	
Grand Volume	359640
Medium Price	10,488
Standard Deviation	0,0019%
Maximum Price	10,540
Minimum Price	10,450
Open	10,530
Close	10,450

Highlights		
Buy Side	Volume	AP
LINK S/A CCTVM	81980	10,489
ITAU	44205	10,486
GRADUAL	42760	10,487
Sell Side	Volume	AP
CONVENCAO	74650	10,508
LINK S/A CCTVM	58850	10,474
FATOR SA	41280	10,484

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	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	ITAU	400	11,31	22.885	11,29	200	23.285	25,75%	-22485
2	LIQUIDEZ	12.860	11,27	3.245	11,27	2.500	16.105	17,81%	9615
3	CM CAPITAL	7.595	11,31	7.575	11,31	7.475	15.170	16,77%	20
4	ATIVA	8.740	11,31	210	11,33	10	8.950	9,90%	8530
5	LINK S/A CCTVM	1.525	11,31	3.110	11,31	1.500	4.635	5,12%	-1585
6	ARKHE	1.695	11,28	2.900	11,28	795	4.595	5,08%	-1205
7	FINABANK	3.650	11,32	900	11,30	50	4.550	5,03%	2750
8	CONVENCAO	1.630	11,28	1.880	11,32	0	3.510	3,88%	-250
9	CONCORDIA	2.395	11,29	200	11,32	0	2.595	2,87%	2195
10	FATOR SA	1.430	11,29	830	11,31	430	2.260	2,50%	600
11	UBS PACTUAL	2.000	11,29	0		0	2.000	2,21%	2000
12	VOTORANTIM	510	11,29	375	11,30	200	885	0,98%	135
13	FLOW	250	11,27	500	11,31	0	750	0,83%	-250
14	GRADUAL	100	11,31	300	11,30	50	400	0,44%	-200
15	AGORA SENIOR	110	11,28	110	11,28	110	220	0,24%	0
16	XP INVEST.CCTVM	205	11,26	0		0	205	0,23%	205
17	BRANDESCO	0		200	11,31	0	200	0,22%	-200
18	SOUZA BARROS	100	11,27	0		0	100	0,11%	100
19	ALFA	25	11,26	0		0	25	0,03%	25
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Descriptive Statistics	
Grand Volume	45220
Medium Price	11,293
Standard Deviation	0,0023%
Maximum Price	11,330
Minimum Price	11,240
Open	11,300
Close	11,250

Highlights		
Buy Side	Volume	AP
LIQUIDEZ	12860	11,268
ATIVA	8740	11,307
CM CAPITAL	7595	11,312
Sell Side	Volume	AP
ITAU	22885	11,285
CM CAPITAL	7575	11,312
LIQUIDEZ	3245	11,268

DI JAN 12

	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	CM CAPITAL	19.200	11,65	28.430	11,65	12.340	47.630	25,34%	-9230
2	CONVENCAO	25.470	11,65	12.375	11,65	11.490	37.845	20,13%	13095
3	FLOW	11.305	11,65	7.585	11,64	6.825	18.890	10,05%	3720
4	ATIVA	10.795	11,64	4.375	11,64	4.060	15.170	8,07%	6420
5	LINK S/A CCTVM	6.440	11,64	6.105	11,64	1.495	12.545	6,67%	335
6	LIQUIDEZ	4.100	11,65	6.920	11,64	300	11.020	5,86%	-2820
7	ITAU	415	11,64	8.930	11,65	200	9.345	4,97%	-8515
8	GRADUAL	3.655	11,64	3.435	11,66	70	7.090	3,77%	220
9	ARKHE	4.100	11,65	1.650	11,65	945	5.750	3,06%	2450
10	UBS PACTUAL	1.010	11,66	2.820	11,65	685	3.830	2,04%	-1810
11	CONCORDIA	560	11,64	3.245	11,65	5	3.805	2,02%	-2685
12	FATOR SA	1.235	11,64	2.055	11,65	190	3.290	1,75%	-820
13	BANIF	585	11,66	1.635	11,63	0	2.220	1,18%	-1050
14	VOTORANTIM	1.570	11,64	50	11,65	0	1.620	0,86%	1520
15	HENCORP COMMC	1.400	11,65	0		0	1.400	0,74%	1400
16	ALPES CCTVM	590	11,64	680	11,65	0	1.270	0,68%	-90
17	BRASCAN	0		1.140	11,64	0	1.140	0,61%	-1140
18	XP INVEST.CCTVM	0		1.095	11,64	0	1.095	0,58%	-1095
19	CRUZEIRO DO SUL	0		1.000	11,65	0	1.000	0,53%	-1000
20	RENASCENCA	380	11,65	380	11,65	380	760	0,40%	0

Descriptive Statistics	
Grand Volume	93985
Medium Price	11,647
Standard Deviation	0,0009%
Maximum Price	11,680
Minimum Price	11,620
Open	11,670
Close	11,630

Highlights		
Buy Side	Volume	AP
CONVENCAO	25470	11,649
CM CAPITAL	19200	11,649
FLOW	11305	11,646
Sell Side	Volume	AP
CM CAPITAL	28430	11,650
CONVENCAO	12375	11,647
ITAU	8930	11,651

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	Brokerage	Buy	Average Price	Sell	Average Price	Cross	Total	Share	Net
1	CONVENCAO	6.000	0,00	6.000	0,00	6.000	12.000	73,44%	0
2	LIQUIDEZ	870	0,00	1.570	0,00	870	2.440	14,93%	-700
3	FATOR SA	1.000	0,00	0	0,00	0	1.000	6,12%	1000
4	LINK S/A CCTVM	90	0,00	390	0,00	90	480	2,94%	-300
5	CM CAPITAL	210	0,00	210	0,00	210	420	2,57%	0
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Descriptive Statistics	
Grand Volume	8170
Medium Price	-X-
Standard Deviation	-X-
Maximum Price	-X-
Minimum Price	-X-
Open	-X-
Close	-X-

Highlights		
Buy Side	Volume	AP
CONVENCAO	6000	
FATOR SA	1000	
LIQUIDEZ	870	
Sell Side	Volume	AP
CONVENCAO	6000	
LIQUIDEZ	1570	
LINK S/A CCTVM	390	