

## Anexo 1 - Resultados Obtidos

			Last	Open	Low	High	Volume	Open Interest
24.02.2010	Cash (CBY00)	Cash	77.63	77.63	77.63	77.63		0
	April '10 (CBJ10)	1°	78.09	77.35	78.50	76.63	172966	190312
	May '10 (CBK10)	2°	78.47	77.80	78.88	77.01	97294	181204
	June '10 (CBM10)	3°	78.99	78.34	79.38	77.54	55444	129540
	July '10 (CBN10)	4°	79.52	79.06	79.73	78.21	15891	41447
	August '10 (CBQ10)	5°	80.00	79.53	80.20	78.61	5585	24745
25.02.2010	Cash (CBY00)	Cash	77.54	77.54	77.54	77.54		0
	April '10 (CBJ10)	1°	76.29	77.74	78.42	75.29	146906	191976
	May '10 (CBK10)	2°	76.68	78.46	78.77	75.66	75573	185278
	June '10 (CBM10)	3°	77.21	79.26	79.32	76.21	44127	127173
	July '10 (CBN10)	4°	77.74	79.26	79.30	76.75	14575	42988
	August '10 (CBQ10)	5°	78.22	79.69	79.72	77.23	8420	25210
26.02.2010	Cash (CBY00)	Cash	76.77	76.77	76.77	76.77		0
	April '10 (CBJ10)	1°	77.59	76.45	77.99	75.91	169037	183919
	May '10 (CBK10)	2°	77.97	76.85	78.32	76.31	85504	185825
	June '10 (CBM10)	3°	78.49	77.37	78.78	76.84	51649	120228
	July '10 (CBN10)	4°	79.00	77.92	79.23	77.48	14453	45531
	August '10 (CBQ10)	5°	79.48	78.63	79.66	78.01	5667	26282
01.03.2010	Cash (CBY00)	Cash	77.04	77.04	77.04	77.04		0
	April '10 (CBJ10)	1°	76.89	77.69	78.47	76.21	139708	178864
	May '10 (CBK10)	2°	77.22	78.34	78.85	76.56	68751	198060
	June '10 (CBM10)	3°	77.70	78.85	79.34	77.10	41486	124490
	July '10 (CBN10)	4°	78.20	79.40	79.85	77.78	14383	47287
	August '10 (CBQ10)	5°	78.66	79.86	80.22	78.25	9867	28085
02.03.2010	Cash (CBY00)	Cash	77.84	77.84	77.84	77.84		0
	April '10 (CBJ10)	1°	78.18	77.05	79.25	76.55	130827	175711
	May '10 (CBK10)	2°	78.45	77.40	79.53	76.87	71228	204292
	June '10 (CBM10)	3°	78.88	77.82	79.93	77.33	34946	122916
	July '10 (CBN10)	4°	79.31	78.38	80.32	77.94	9891	47835
	August '10 (CBQ10)	5°	79.71	78.76	80.70	78.37	5881	28179
03.03.2010	Cash (CBY00)	Cash	77.76	77.76	77.76	77.76		0
	April '10 (CBJ10)	1°	79.25	78.27	79.58	77.88	206554	150885
	May '10 (CBK10)	2°	79.54	78.55	79.85	78.14	162969	200424
	June '10 (CBM10)	3°	79.95	78.85	80.24	78.57	86385	126781
	July '10 (CBN10)	4°	80.36	79.29	80.60	79.01	25110	50858
	August '10 (CBQ10)	5°	80.74	79.69	80.96	79.54	10235	28816
04.03.2010	Cash (CBY00)	Cash	78.93	78.93	78.93	78.93		0
	April '10 (CBJ10)	1°	78.54	79.32	79.42	78.15	165269	138839
	May '10 (CBK10)	2°	78.89	79.64	79.72	78.56	124336	193693
	June '10 (CBM10)	3°	79.37	80.03	80.17	79.02	56942	129313
	July '10 (CBN10)	4°	79.85	80.48	80.51	79.48	16285	51606

	August '10 (CBQ10)	5°	80.27	80.56	80.90	79.96	7604	29316
05.03.2010	Cash (CBY00)	Cash	78.86	78.86	78.86	78.86		0
	April '10 (CBJ10)	1°	79.89	78.93	80.53	78.80	176605	117865
	May '10 (CBK10)	2°	80.17	79.28	80.81	79.18	153586	187703
	June '10 (CBM10)	3°	80.61	79.84	81.25	79.67	77154	140509
	July '10 (CBN10)	4°	81.07	80.33	81.64	80.17	16918	49578
	August '10 (CBQ10)	5°	81.51	80.74	82.04	80.63	6958	29437
08.03.2010	Cash (CBY00)	Cash	79.57	79.57	79.57	79.57		0
	April '10 (CBJ10)	1°	80.47	80.21	80.92	79.45	145526	122381
	May '10 (CBK10)	2°	80.67	80.49	81.17	79.66	112186	183715
	June '10 (CBM10)	3°	81.11	81.00	81.60	80.10	61053	149660
	July '10 (CBN10)	4°	81.59	81.56	81.99	80.76	15375	50557
	August '10 (CBQ10)	5°	82.06	81.99	82.41	81.39	6694	29665
09.03.2010	Cash (CBY00)	Cash	80.42	80.42	80.42	80.42		0
	April '10 (CBJ10)	1°	79.91	80.26	80.40	78.70	126673	102425
	May '10 (CBK10)	2°	80.14	80.47	80.61	78.93	113881	212679
	June '10 (CBM10)	3°	80.57	80.91	81.01	79.41	59498	165898
	July '10 (CBN10)	4°	81.03	81.22	81.40	79.94	14492	53206
	August '10 (CBQ10)	5°	81.48	81.63	81.85	80.65	8766	30207
10.03.2010	Cash (CBY00)	Cash	79.53	79.53	79.53	79.53		0
	April '10 (CBJ10)	1°	80.48	79.70	81.46	79.22	127126	97473
	May '10 (CBK10)	2°	80.79	79.84	81.71	79.55	112415	228798
	June '10 (CBM10)	3°	81.19	80.26	82.10	79.96	89449	170976
	July '10 (CBN10)	4°	81.63	80.90	82.42	80.48	31535	54067
	August '10 (CBQ10)	5°	82.07	81.35	82.84	80.92	15030	31594
11.03.2010	Cash (CBY00)	Cash	80.35	80.35	80.35	80.35		0
	April '10 (CBJ10)	1°	80.28	80.25	80.67	79.65	174052	74642
	May '10 (CBK10)	2°	80.77	80.63	81.03	80.04	148171	245430
	June '10 (CBM10)	3°	81.19	81.01	81.40	80.44	74182	178968
	July '10 (CBN10)	4°	81.63	81.05	81.79	80.99	18618	52953
	August '10 (CBQ10)	5°	82.05	81.68	82.18	81.50	6989	32088
12.03.2010	Cash (CBY00)	Cash	80.28	80.28	80.28	80.28		0
	April '10 (CBJ10)	1°	79.39	80.41	81.29	78.70	128996	47519
	May '10 (CBK10)	2°	79.96	80.90	81.79	79.27	144487	251913
	June '10 (CBM10)	3°	80.37	81.33	82.19	79.69	75324	190282
	July '10 (CBN10)	4°	80.80	81.74	82.62	80.40	21781	61014
	August '10 (CBQ10)	5°	81.20	82.06	83.02	80.69	10587	33893
15.03.2010	Cash (CBY00)	Cash	80.37	80.37	80.37	80.37		0
	April '10 (CBJ10)	1°	77.89	79.09	79.53	77.27	109332	42373
	May '10 (CBK10)	2°	78.63	80.01	80.13	77.93	137821	248960
	June '10 (CBM10)	3°	79.04	80.00	80.53	78.35	59334	201309
	July '10 (CBN10)	4°	79.45	80.44	80.85	78.82	18251	59425
	August '10 (CBQ10)	5°	79.82	80.78	81.31	79.11	9106	35320
16.03.2010	Cash (CBY00)	Cash	78.22	78.22	78.22	78.22		0
	April '10 (CBJ10)	1°	79.02	77.60	79.86	77.25	69170	20051

Futuros sobre Produtos Energéticos

	May '10 (CBK10)	2°	80.53	78.55	81.00	78.13	163453	239238
	June '10 (CBM10)	3°	80.87	78.84	81.33	78.55	61468	209254
	July '10 (CBN10)	4°	81.22	79.29	81.65	79.03	21770	63461
	August '10 (CBQ10)	5°	81.54	79.85	81.97	79.41	12658	36835
17.03.2010	Cash (CBY00)	Cash	79.12	79.12	79.12	79.12		0
	May '10 (CBK10)	1°	81.96	80.92	82.08	80.53	170058	256829
	June '10 (CBM10)	2°	82.22	81.25	82.34	80.86	77927	203282
	July '10 (CBN10)	3°	82.51	81.36	82.56	81.36	26800	66678
	August '10 (CBQ10)	4°	82.79	81.84	82.79	81.77	12919	37597
	September '10 (CUBU10)	5°	83.03	82.11	83.03	82.08	9995	22327
18.03.2010	Cash (CBY00)	Cash	81.56	81.56	81.56	81.56		0
	May '10 (CBK10)	1°	81.48	81.90	81.90	80.90	147944	255648
	June '10 (CBM10)	2°	81.81	82.18	82.18	81.15	97209	207404
	July '10 (CBN10)	3°	82.17	82.47	82.47	81.51	31007	71608
	August '10 (CBQ10)	4°	82.51	82.33	82.70	81.93	12870	39071
	September '10 (CUBU10)	5°	82.80	82.58	82.98	82.18	9301	23179
19.03.2010	Cash (CBY00)	Cash	81.47	81.47	81.47	81.47		0
	May '10 (CBK10)	1°	79.88	81.42	81.42	79.20	133572	255648
	June '10 (CBM10)	2°	80.26	81.54	81.74	79.57	82962	207404
	July '10 (CBN10)	3°	80.67	81.99	82.05	79.98	31059	71608
	August '10 (CBQ10)	4°	81.03	82.08	82.39	80.41	17528	39071
	September '10 (CUBU10)	5°	81.34	82.45	82.67	80.85	16053	23179
22.03.2010	Cash (CBY00)	Cash	80.31	80.31	80.31	80.31		0
	May '10 (CBK10)	1°	80.54	79.61	80.80	78.00	163709	253068
	June '10 (CBM10)	2°	80.89	80.00	81.15	78.36	83090	212960
	July '10 (CBN10)	3°	81.29	80.35	81.44	78.80	32170	77014
	August '10 (CBQ10)	4°	81.64	80.72	81.73	79.20	12043	42329
	September '10 (CUBU10)	5°	81.95	81.03	81.99	79.56	7969	25191
23.03.2010	Cash (CBY00)	Cash	79.52	79.52	79.52	79.52		0
	May '10 (CBK10)	1°	80.70	80.74	81.17	79.85	153978	253169
	June '10 (CBM10)	2°	81.10	80.99	81.48	80.20	60956	215790
	July '10 (CBN10)	3°	81.51	81.38	81.80	80.62	17068	78737
	August '10 (CBQ10)	4°	81.87	81.74	82.09	81.02	6562	43720
	September '10 (CUBU10)	5°	82.18	82.05	82.29	81.32	4887	25217
24.03.2010	Cash (CBY00)	Cash	80.75	80.75	80.75	80.75		0
	May '10 (CBK10)	1°	79.62	80.37	80.37	78.90	142260	248479
	June '10 (CBM10)	2°	80.07	80.77	80.77	79.36	78755	218219
	July '10 (CBN10)	3°	80.53	81.17	81.17	79.90	31015	79728
	August '10 (CBQ10)	4°	80.93	81.32	81.40	80.47	12621	43655

	September '10 (CBU10)	5°	81.26	81.64	81.72	80.80	6072	24635
25.03.2010	Cash (CBY00)	Cash	79.51	79.51	79.51	79.51		0
	May '10 (CBK10)	1°	79.61	79.43	80.46	79.20	162918	231196
	June '10 (CBM10)	2°	80.10	79.81	80.94	79.71	88921	226733
	July '10 (CBN10)	3°	80.57	80.22	81.40	80.20	34404	89454
	August '10 (CBQ10)	4°	80.97	80.93	81.78	80.80	13103	44245
	September '10 (CBU10)	5°	81.29	81.24	82.04	81.23	8055	25821
26.03.2010	Cash (CBY00)	Cash	79.96	79.96	79.96	79.96		0
	May '10 (CBK10)	1°	79.29	79.36	80.68	78.77	158942	216428
	June '10 (CBM10)	2°	79.73	79.94	81.10	79.21	104246	231295
	July '10 (CBN10)	3°	80.18	80.46	81.50	79.78	39539	96783
	August '10 (CBQ10)	4°	80.56	81.47	81.90	80.25	12369	45674
	September '10 (CBU10)	5°	80.86	81.55	82.15	80.55	7357	26188
29.03.2010	Cash (CBY00)	Cash	79.80	79.80	79.80	79.80		0
	May '10 (CBK10)	1°	81.17	79.48	81.90	79.48	150390	205210
	June '10 (CBM10)	2°	81.57	79.97	82.28	79.97	75732	228203
	July '10 (CBN10)	3°	82.00	80.37	82.67	80.37	34812	108461
	August '10 (CBQ10)	4°	82.34	80.92	82.85	80.92	16987	52077
	September '10 (CBU10)	5°	82.59	81.32	83.09	81.32	5501	26618
30.03.2010	Cash (CBY00)	Cash	80.69	80.69	80.69	80.69		0
	May '10 (CBK10)	1°	81.28	81.32	81.78	80.71	133760	214662
	June '10 (CBM10)	2°	81.78	81.76	82.18	81.19	66463	226913
	July '10 (CBN10)	3°	82.26	82.16	82.59	81.66	29076	111768
	August '10 (CBQ10)	4°	82.64	82.53	82.91	82.04	16495	56739
	September '10 (CBU10)	5°	82.90	82.78	83.14	82.37	8914	27835
31.03.2010	Cash (CBY00)	Cash	81.26	81.26	81.26	81.26		0
	May '10 (CBK10)	1°	82.70	81.14	82.82	81.10	122335	201123
	June '10 (CBM10)	2°	83.25	81.00	83.37	81.00	81646	238645
	July '10 (CBN10)	3°	83.70	82.29	83.75	82.15	37361	116791
	August '10 (CBQ10)	4°	84.04	82.62	84.07	82.57	18283	60800
	September '10 (CBU10)	5°	84.29	82.99	84.32	82.91	10745	27840
01.04.2010	Cash (CBY00)	Cash						
	May '10 (CBK10)	1°						
	June '10 (CBM10)	2°						
	July '10 (CBN10)	3°						
	August '10 (CBQ10)	4°						
	September '10 (CBU10)	5°						
02.04.2010	Cash (CBY00)	Cash						
	May '10 (CBK10)	1°						

	June '10 (CBM10)	2°						
	July '10 (CBN10)	3°						
	August '10 (CBQ10)	4°						
	September '10 (CBU10)	5°						
05.04.2010	Cash (CBY00)	Cash	83.75	83.75	83.75	83.75		0
	May '10 (CBK10)	1°	85.88	84.47	86.09	84.05	124030	0
	June '10 (CBM10)	2°	86.42	84.99	86.64	84.58	82196	0
	July '10 (CBN10)	3°	86.87	85.46	87.06	85.02	30287	0
	August '10 (CBQ10)	4°	87.22	85.95	87.32	85.48	10069	0
	September '10 (CBU10)	5°	87.46	86.19	87.55	85.72	5712	0
06.04.2010	Cash (CBY00)	Cash	85.09	85.09	85.09	85.09		0
	May '10 (CBK10)	1°	86.15	85.90	86.63	85.35	57723	190647
	June '10 (CBM10)	2°	86.70	86.45	87.17	85.90	32682	255933
	July '10 (CBN10)	3°	87.16	86.87	87.50	86.35	13544	119684
	August '10 (CBQ10)	4°	87.54	87.21	87.61	86.80	4358	63555
	September '10 (CBU10)	5°	87.81	87.44	87.88	87.06	2451	28112
07.04.2010	Cash (CBY00)	Cash	86.00	86.00	86.00	86.00		0
	May '10 (CBK10)	1°	85.59	85.97	86.47	85.16	115852	175918
	June '10 (CBM10)	2°	86.20	86.62	87.02	85.76	80541	248076
	July '10 (CBN10)	3°	86.73	87.08	87.52	86.30	26945	125392
	August '10 (CBQ10)	4°	87.18	87.69	87.91	86.88	8324	64640
	September '10 (CBU10)	5°	87.52	87.86	88.23	87.15	8334	27892
08.04.2010	Cash (CBY00)	Cash	85.87	85.87	85.87	85.87		0
	May '10 (CBK10)	1°	84.81	85.35	85.55	84.20	144796	161239
	June '10 (CBM10)	2°	85.54	85.88	86.18	84.85	113602	237432
	July '10 (CBN10)	3°	86.17	86.46	86.71	85.46	39952	127446
	August '10 (CBQ10)	4°	86.70	86.96	87.16	85.98	17677	64852
	September '10 (CBU10)	5°	87.11	87.52	87.53	86.39	13216	28114
09.04.2010	Cash (CBY00)	Cash	84.79	84.79	84.79	84.79		0
	May '10 (CBK10)	1°	84.83	85.18	85.94	83.95	151803	139569
	June '10 (CBM10)	2°	85.64	85.84	86.68	84.78	127414	234810
	July '10 (CBN10)	3°	86.30	86.58	87.30	85.46	53294	134553
	August '10 (CBQ10)	4°	86.85	87.48	87.75	86.13	20956	69324
	September '10 (CBU10)	5°	87.28	87.83	88.09	86.58	16197	29541
12.04.2010	Cash (CBY00)	Cash	85.27	85.27	85.27	85.27		0
	May '10 (CBK10)	1°	84.77	84.87	85.74	84.48	148955	126622
	June '10 (CBM10)	2°	85.71	85.00	86.54	85.00	159426	232096
	July '10 (CBN10)	3°	86.44	86.32	87.17	86.05	66677	139387
	August '10 (CBQ10)	4°	87.03	87.47	87.69	86.75	28269	72956

	September '10 (CBU10)	5°	87.51	87.89	88.14	87.19	14861	31501
13.04.2010	Cash (CBY00)	Cash	85.09	85.09	85.09	85.09		0
	May '10 (CBK10)	1°	84.72	84.66	85.00	83.51	129997	103246
	June '10 (CBM10)	2°	85.63	85.61	85.94	84.43	175326	247493
	July '10 (CBN10)	3°	86.25	86.30	86.66	85.17	64934	143340
	August '10 (CBQ10)	4°	86.74	86.95	87.18	85.83	23786	73502
	September '10 (CBU10)	5°	87.14	87.40	87.60	86.32	19775	33643
14.04.2010	Cash (CBY00)	Cash	84.51	84.51	84.51	84.51		0
	May '10 (CBK10)	1°	86.15	84.68	86.64	84.49	107929	76968
	June '10 (CBM10)	2°	86.90	85.56	87.39	85.43	201246	265817
	July '10 (CBN10)	3°	87.46	86.21	87.91	86.10	83493	147782
	August '10 (CBQ10)	4°	87.92	87.12	88.29	86.66	49750	72658
	September '10 (CBU10)	5°	88.31	87.49	88.63	86.99	27535	35746
15.04.2010	Cash (CBY00)	Cash	85.63	85.63	85.63	85.63		0
	May '10 (CBK10)	1°	87.17	86.28	87.58	86.10	87358	24819
	June '10 (CBM10)	2°	87.59	87.00	87.97	86.75	224343	274972
	July '10 (CBN10)	3°	88.20	87.60	88.51	87.31	76201	149791
	August '10 (CBQ10)	4°	88.71	87.98	88.96	87.88	36481	68597
	September '10 (CBU10)	5°	89.13	88.35	89.34	88.15	20529	35026
16.04.2010	Cash (CBY00)	Cash	87.16	87.16	87.16	87.16		0
	June '10 (CBM10)	1°	85.99	87.48	87.57	85.12	166582	270412
	July '10 (CBN10)	2°	86.63	88.09	88.16	85.80	57740	153664
	August '10 (CBQ10)	3°	87.19	88.63	88.63	86.42	22353	66717
	September '10 (CBU10)	4°	87.66	88.86	88.96	86.95	12984	34500
	October '10 (CBV10)	5°	88.09	89.19	89.37	87.41	6279	25222
19.04.2010	Cash (CBY00)	Cash	86.57	86.57	86.57	86.57		0
	June '10 (CBM10)	1°	84.23	85.74	85.74	83.25	190536	263513
	July '10 (CBN10)	2°	84.98	86.25	86.25	84.01	81289	159118
	August '10 (CBQ10)	3°	85.60	86.47	86.47	84.72	29993	65194
	September '10 (CBU10)	4°	86.09	86.55	86.58	85.26	16999	34207
	October '10 (CBV10)	5°	86.54	87.00	87.00	85.74	11651	24880
20.04.2010	Cash (CBY00)	Cash	84.02	84.02	84.02	84.02		0
	June '10 (CBM10)	1°	84.80	84.51	85.50	84.48	193398	244204
	July '10 (CBN10)	2°	85.50	85.31	86.20	85.22	85824	156251
	August '10 (CBQ10)	3°	86.09	85.92	86.77	85.81	34455	65815
	September '10 (CBU10)	4°	86.58	86.44	87.08	86.29	16086	34671
	October '10 (CBV10)	5°	87.02	86.87	87.49	86.72	8475	25457
21.04.2010	Cash (CBY00)	Cash	85.15	85.15	85.15	85.15		0
	June '10 (CBM10)	1°	85.70	85.17	86.16	84.59	156729	245246

	July '10 (CBN10)	2°	86.46	85.86	86.88	85.30	66010	155452
	August '10 (CBQ10)	3°	87.09	86.52	87.50	85.96	27868	66481
	September '10 (CBU10)	4°	87.59	87.36	88.02	86.47	18525	36422
	October '10 (CBV10)	5°	88.05	87.81	88.44	86.93	11107	24292
22.04.2010	Cash (CBY00)	Cash	85.58	85.58	85.58	85.58		0
	June '10 (CBM10)	1°	85.67	85.68	86.30	84.15	201085	243857
	July '10 (CBN10)	2°	86.51	86.29	87.04	84.98	83174	158120
	August '10 (CBQ10)	3°	87.20	86.90	87.69	85.68	33912	68574
	September '10 (CBU10)	4°	87.74	87.38	88.20	86.24	15284	36237
	October '10 (CBV10)	5°	88.20	87.85	88.68	86.74	8991	24288
23.04.2010	Cash (CBY00)	Cash	85.40	85.40	85.40	85.40		0
	June '10 (CBM10)	1°	87.25	85.50	87.33	85.21	212790	231846
	July '10 (CBN10)	2°	88.00	86.31	88.07	86.05	82823	161163
	August '10 (CBQ10)	3°	88.61	87.00	88.66	86.80	45152	67471
	September '10 (CBU10)	4°	89.11	87.71	89.15	87.35	26544	33079
	October '10 (CBV10)	5°	89.55	88.22	89.59	87.81	17292	22532
26.04.2010	Cash (CBY00)	Cash	86.50	86.50	86.50	86.50		0
	June '10 (CBM10)	1°	86.83	87.27	87.75	86.46	146004	233059
	July '10 (CBN10)	2°	87.62	88.00	88.50	87.23	66806	163141
	August '10 (CBQ10)	3°	88.30	88.77	89.08	87.94	31576	69824
	September '10 (CBU10)	4°	88.84	89.26	89.57	88.49	13631	32975
	October '10 (CBV10)	5°	89.32	89.70	90.01	88.98	8577	22328
27.04.2010	Cash (CBY00)	Cash	87.25	87.25	87.25	87.25		0
	June '10 (CBM10)	1°	85.78	86.83	87.15	85.20	120642	233526
	July '10 (CBN10)	2°	86.65	87.70	87.96	86.05	57821	166878
	August '10 (CBQ10)	3°	87.40	88.37	88.60	86.88	26695	70389
	September '10 (CBU10)	4°	88.02	88.94	89.12	87.51	15236	34924
	October '10 (CBV10)	5°	88.56	89.42	89.61	88.06	7200	22116
28.04.2010	Cash (CBY00)	Cash	86.26	86.26	86.26	86.26		0
	June '10 (CBM10)	1°	86.16	85.29	86.30	84.88	184874	224169
	July '10 (CBN10)	2°	87.05	86.13	87.16	85.80	105306	165519
	August '10 (CBQ10)	3°	87.82	86.88	87.91	86.58	48347	68652
	September '10 (CBU10)	4°	88.43	87.51	88.50	87.21	24388	37335
	October '10 (CBV10)	5°	88.94	88.04	88.96	87.73	12414	21732
29.04.2010	Cash (CBY00)	Cash	85.65	85.65	85.65	85.65		0
	June '10 (CBM10)	1°	86.90	86.24	87.66	85.88	180806	215973
	July '10 (CBN10)	2°	87.84	87.04	88.55	86.75	96079	168007
	August '10 (CBQ10)	3°	88.62	87.80	89.31	87.52	46158	69297

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	September '10 (CBU10)	4°	89.22	88.37	89.84	88.10	29326	42360
	October '10 (CBV10)	5°	89.68	88.87	90.30	88.59	17428	22064
30.04.2010	Cash (CBY00)	Cash	87.25	87.25	87.25	87.25		0
	June '10 (CBM10)	1°	87.44	87.09	87.72	86.75	150048	222384
	July '10 (CBN10)	2°	88.45	88.06	88.72	87.69	102357	168230
	August '10 (CBQ10)	3°	89.29	88.74	89.53	88.47	53039	71277
	September '10 (CBU10)	4°	89.97	89.10	90.14	89.08	30745	46099
	October '10 (CBV10)	5°	90.50	89.57	90.64	89.56	17677	22319
	03.05.2010	Cash (CBY00)	Cash	87.47	87.47	87.47	87.47	0
June '10 (CBM10)		1°	88.94	87.44	89.58	87.16	91,311	202,629
July '10 (CBN10)		2°	89.99	88.60	90.58	88.18	48,903	173,295
August '10 (CBQ10)		3°	90.86	89.46	91.41	89.06	18,704	72,347
September '10 (CBU10)		4°	91.54	89.94	91.94	89.85	7,87	52,382
October '10 (CBV10)		5°	92.06	90.50	92.46	90.38	5,304	22,395
04.05.2010	Cash (CBY00)	Cash	88.49	88.49	88.49	88.49	0	0
	June '10 (CBM10)	1°	85.67	88.76	89.05	85.16	189,945	202,629
	July '10 (CBN10)	2°	86.66	89.87	90.05	86.15	126,252	173,295
	August '10 (CBQ10)	3°	87.51	90.73	90.95	87.15	45,957	72,347
	September '10 (CBU10)	4°	88.19	91.38	91.49	87.96	18,539	52,382
	October '10 (CBV10)	5°	88.75	91.91	92.08	88.60	11,975	22,395
05.05.2010	Cash (CBY00)	Cash	87.14	87.14	87.14	87.14	0	0
	June '10 (CBM10)	1°	82.61	85.20	85.95	82.13	212,261	164,297
	July '10 (CBN10)	2°	83.66	86.18	86.89	83.19	133,769	178,133
	August '10 (CBQ10)	3°	84.56	86.99	87.68	84.18	47,007	74,431
	September '10 (CBU10)	4°	85.30	87.70	88.33	84.91	30,488	53,699
	October '10 (CBV10)	5°	85.93	88.16	88.77	85.38	18,055	24,245
06.05.2010	Cash (CBY00)	Cash	83.79	83.79	83.79	83.79	0	0
	June '10 (CBM10)	1°	79.83	82.65	82.98	77.51	222,496	0
	July '10 (CBN10)	2°	80.89	83.75	84.03	78.66	149,194	0
	August '10 (CBQ10)	3°	81.81	84.68	84.87	80.01	56,699	0
	September '10 (CBU10)	4°	82.55	85.38	85.59	80.76	23,996	0
	October '10 (CBV10)	5°	83.18	86.01	86.16	81.99	12,381	0
07.05.2010	Cash (CBY00)	Cash	81.62	81.62	81.62	81.62	0	0
	June '10 (CBM10)	1°	78.27	79.87	80.65	77.58	222,923	147,922
	July '10 (CBN10)	2°	79.34	80.90	81.70	78.65	144,825	179,058
	August '10 (CBQ10)	3°	80.30	81.78	82.59	79.76	56,567	77,503
	September '10 (CBU10)	4°	81.12	82.45	83.35	80.60	27,767	52,506
	October '10 (CBV10)	5°	81.81	83.21	83.98	80.97	14,328	23,568

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10.05.2010	Cash (CBY00)	Cash	79.28	79.28	79.28	79.28	0	0
	June '10 (CBM10)	1°	80.12	78.90	81.76	78.89	167,47	131,609
	July '10 (CBN10)	2°	81.23	79.44	82.83	79.44	154,422	173,561
	August '10 (CBQ10)	3°	82.19	81.00	83.74	81.00	56,187	77,133
	September '10 (CUBU10)	4°	83.04	82.12	84.40	82.12	20,131	52,837
	October '10 (CBV10)	5°	83.76	83.84	85.03	82.99	9,498	25,494
11.05.2010	Cash (CBY00)	Cash						
	June '10 (CBM10)	1°						
	July '10 (CBN10)	2°						
	August '10 (CBQ10)	3°						
	September '10 (CUBU10)	4°						
	October '10 (CBV10)	5°						
12.05.2010	Cash (CBY00)	Cash	79.93	79.93	79.93	79.93	0	0
	June '10 (CBM10)	1°	81.20	80.20	81.72	79.93	116,749	90,386
	July '10 (CBN10)	2°	82.40	81.36	82.86	81.10	189,235	196,422
	August '10 (CBQ10)	3°	83.39	82.33	83.77	82.09	90,978	93,166
	September '10 (CUBU10)	4°	84.23	83.30	84.44	83.03	39,349	66,247
	October '10 (CBV10)	5°	84.93	84.01	84.93	83.75	17,504	27,636
13.05.2010	Cash (CBY00)	Cash	80.96	80.96	80.96	80.96	0	0
	June '10 (CBM10)	1°	80.11	81.18	81.68	79.70	105,448	42,24
	July '10 (CBN10)	2°	81.43	82.42	82.94	81.04	217,546	220,408
	August '10 (CBQ10)	3°	82.42	83.41	83.95	82.01	69,943	105,089
	September '10 (CUBU10)	4°	83.26	84.25	84.80	82.89	26,474	71,286
	October '10 (CBV10)	5°	83.93	84.94	85.48	83.55	14,117	28,634
14.05.2010	Cash (CBY00)	Cash	80.77	80.77	80.77	80.77	0	0
	July '10 (CBN10)	1°	77.93	81.15	81.38	77.57	220,96	220,408
	August '10 (CBQ10)	2°	78.96	82.11	82.28	78.59	64,62	105,089
	September '10 (CUBU10)	3°	79.80	82.93	83.09	79.48	27,544	71,286
	October '10 (CBV10)	4°	80.47	83.59	83.75	80.17	15,684	28,634
	CBX10 (Nov '10)	5°	81.07	84.17	84.33	80.76	12,004	21,046
17.05.2010	Cash (CBY00)	Cash	77.01	77.01	77.01	77.01	0	0
	July '10 (CBN10)	1°	75.10	78.05	78.47	74.75	195,865	222,325
	August '10 (CBQ10)	2°	76.11	79.00	79.49	75.75	61,053	103,324
	September '10 (CUBU10)	3°	76.94	79.80	80.25	76.59	25,867	72,061
	October '10 (CBV10)	4°	77.59	80.41	80.88	77.24	12,691	28,642
	CBX10 (Nov '10)	5°	78.15	80.97	81.38	77.81	9	21,471
18.05.2010	Cash (CBY00)	Cash	76.87	76.87	76.87	76.87	0	0
	July '10 (CBN10)	1°	74.43	75.77	76.60	74.01	211,598	219,225
	August '10 (CBQ10)	2°	75.36	76.75	77.55	74.94	101,442	104,549

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	September '10 (CBU10)	3°	76.11	77.41	78.28	75.70	41,584	69,45
	October '10 (CBV10)	4°	76.71	78.05	78.86	76.42	21,208	28,296
	CBX10 (Nov '10)	5°	77.25	78.78	79.42	77.02	13,365	21,077
19.05.2010	Cash (CBY00)	Cash	75.94	75.94	75.94	75.94	0	0
	July '10 (CBN10)	1°	73.69	74.05	74.50	72.72	217,146	219,618
	August '10 (CBQ10)	2°	74.52	75.00	75.37	73.57	88,999	109,105
	September '10 (CBU10)	3°	75.17	75.62	76.05	74.25	46,075	73,248
	October '10 (CBV10)	4°	75.72	75.94	76.55	74.78	21,392	30,021
	CBX10 (Nov '10)	5°	76.24	76.49	77.11	75.25	15,047	19,57
	20.05.2010	Cash (CBY00)	Cash	73.66	73.66	73.66	73.66	0
July '10 (CBN10)		1°	71.84	73.75	74.23	70.20	237,62	226,898
August '10 (CBQ10)		2°	72.61	74.81	75.05	71.01	97,712	117,29
September '10 (CBU10)		3°	73.23	75.59	75.66	71.68	51,803	75,976
October '10 (CBV10)		4°	73.78	75.82	76.13	72.37	24,812	32,392
CBX10 (Nov '10)		5°	74.31	76.28	76.49	72.95	18,372	20,675
21.05.2010	Cash (CBY00)	Cash	72.05	72.05	72.05	72.05	0	0
	July '10 (CBN10)	1°	71.68	70.83	72.80	70.56	177,639	221,394
	August '10 (CBQ10)	2°	72.47	71.60	73.56	71.35	55,575	123,884
	September '10 (CBU10)	3°	73.14	72.21	74.12	72.00	31,679	75,258
	October '10 (CBV10)	4°	73.75	72.72	74.72	72.54	16,78	33,653
	CBX10 (Nov '10)	5°	74.34	73.25	75.30	73.09	13,406	23,005
24.05.2010	Cash (CBY00)	Cash	71.53	71.53	71.53	71.53	0	0
	July '10 (CBN10)	1°	71.17	71.80	72.26	70.89	132,138	222,955
	August '10 (CBQ10)	2°	72.00	72.55	73.08	71.70	54,854	124,545
	September '10 (CBU10)	3°	72.69	73.24	73.73	72.37	30,852	74,901
	October '10 (CBV10)	4°	73.30	73.76	74.35	72.98	15,693	35,744
	CBX10 (Nov '10)	5°	73.89	74.37	74.92	73.64	12,438	20,897
25.05.2010	Cash (CBY00)	Cash	71.46	71.46	71.46	71.46	0	0
	July '10 (CBN10)	1°	69.55	70.92	70.95	68.15	185,328	218,948
	August '10 (CBQ10)	2°	70.38	71.80	71.80	69.03	77,599	121,522
	September '10 (CBU10)	3°	71.09	72.50	72.50	69.77	37,107	73,451
	October '10 (CBV10)	4°	71.74	72.92	72.92	70.41	17,328	36,753
	CBX10 (Nov '10)	5°	72.38	73.45	73.53	71.01	11,281	21,169
26.05.2010	Cash (CBY00)	Cash	69.07	69.07	69.07	69.07	0	0
	July '10 (CBN10)	1°	71.74	70.55	72.08	69.69	161,984	213,889
	August '10 (CBQ10)	2°	72.48	71.38	72.81	70.51	66,936	117,992
	September '10 (CBU10)	3°	73.14	71.94	73.41	71.24	33,44	73,596
	October '10 (CBV10)	4°	73.77	72.01	73.97	71.93	15,126	35,044
	CBX10 (Nov '10)	5°	74.37	72.64	74.56	72.53	7,029	22,535

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27.05.2010	Cash (CBY00)	Cash	71.33	71.33	71.33	71.33	0	0
	July '10 (CBN10)	1°	74.66	71.14	74.95	71.08	162,476	208,838
	August '10 (CBQ10)	2°	75.43	72.05	75.68	71.89	70,099	121,028
	September '10 (CBU10)	3°	76.12	72.70	76.34	72.53	33,704	77,012
	October '10 (CBV10)	4°	76.78	73.32	76.85	73.27	15,605	37,925
	CBX10 (Nov '10)	5°	77.41	73.91	77.46	73.86	8,042	21,821
28.05.2010	Cash (CBY00)	Cash	73.67	73.67	73.67	73.67	0	0
	July '10 (CBN10)	1°	74.02	74.70	75.74	73.28	136,524	207,329
	August '10 (CBQ10)	2°	74.80	75.48	76.50	74.05	60,198	128,292
	September '10 (CBU10)	3°	75.51	76.18	77.16	74.76	31,49	74,515
	October '10 (CBV10)	4°	76.22	76.74	77.79	75.66	13,761	38,948
	CBX10 (Nov '10)	5°	76.90	77.38	78.43	76.36	7,441	21,534
31.05.2010	Cash (CBY00)	Cash	74.79	74.79	74.79	74.79	0	0
	July '10 (CBN10)	1°	74.65	74.02	74.72	74.02	13,246	207,329
	August '10 (CBQ10)	2°	75.40	74.80	75.50	74.80	5,759	128,292
	September '10 (CBU10)	3°	76.07	75.52	76.14	75.52	2,814	74,515
	October '10 (CBV10)	4°	76.73	76.81	76.82	76.54	908	38,948
	CBX10 (Nov '10)	5°	77.41	77.49	77.50	77.22	618	21,534
01.06.2010	Cash (CBY00)	Cash	74.69	74.69	74.69	74.69	0	0
	July '10 (CBN10)	1°	72.71	74.82	75.39	71.51	198,345	201,782
	August '10 (CBQ10)	2°	73.55	75.61	76.20	72.36	87,728	136,348
	September '10 (CBU10)	3°	74.31	76.22	76.86	73.10	34,726	73,724
	October '10 (CBV10)	4°	75.05	76.55	77.49	73.97	15,892	40,715
	CBX10 (Nov '10)	5°	75.77	77.23	78.16	74.68	9,804	21,228
02.06.2010	Cash (CBY00)	Cash	73.06	73.06	73.06	73.06	0	0
	July '10 (CBN10)	1°	73.75	72.32	74.63	71.97	161,071	187,044
	August '10 (CBQ10)	2°	74.59	73.15	75.46	72.80	88,419	141,869
	September '10 (CBU10)	3°	75.33	73.76	76.20	73.56	41,8	71,2
	October '10 (CBV10)	4°	76.07	75.00	76.93	74.33	15,291	43,331
	CBX10 (Nov '10)	5°	76.78	75.28	77.65	75.05	8,531	22,182
03.06.2010	Cash (CBY00)	Cash	73.27	73.27	73.27	73.27	0	0
	July '10 (CBN10)	1°	75.41	74.50	75.58	73.79	166,513	164,201
	August '10 (CBQ10)	2°	76.19	75.35	76.35	74.59	103,244	154,546
	September '10 (CBU10)	3°	76.85	76.14	77.00	75.43	46,451	76,68
	October '10 (CBV10)	4°	77.52	77.08	77.58	76.18	15,892	44,43
	CBX10 (Nov '10)	5°	78.19	77.79	78.30	76.84	8,113	22,671
04.06.2010	Cash (CBY00)	Cash	74.70	74.70	74.70	74.70	0	0
	July '10 (CBN10)	1°	72.09	75.25	76.55	71.48	172,011	149,014
	August '10 (CBQ10)	2°	72.84	76.02	77.28	72.24	94,799	172,484

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	September '10 (CBU10)	3°	73.52	76.66	77.88	73.00	44,916	79,313
	October '10 (CBV10)	4°	74.21	77.17	78.39	73.71	17,659	45,252
	CBX10 (Nov '10)	5°	74.90	78.01	79.00	74.41	11,77	22,766
07.06.2010	Cash (CBY00)	Cash	74.26	74.26	74.26	74.26	0	0
	July '10 (CBN10)	1°	72.12	71.55	72.95	70.50	137,001	146,782
	August '10 (CBQ10)	2°	72.88	72.00	73.71	71.26	71,864	166,771
	September '10 (CBU10)	3°	73.59	72.50	74.33	71.95	42,196	85,977
	October '10 (CBV10)	4°	74.32	72.94	74.84	72.65	18,315	45,131
	CBX10 (Nov '10)	5°	75.02	73.65	75.48	73.35	11,195	23,499
	08.06.2010	Cash (CBY00)	Cash	72.22	72.22	72.22	72.22	0
July '10 (CBN10)		1°	72.30	71.51	72.70	71.26	147,343	144,297
August '10 (CBQ10)		2°	73.00	72.25	73.45	72.02	96,909	169,2
September '10 (CBU10)		3°	73.64	73.00	74.05	72.70	47,217	84,458
October '10 (CBV10)		4°	74.28	74.33	74.76	73.46	17,666	44,1
CBX10 (Nov '10)		5°	74.91	75.44	75.44	74.18	7,296	24,293
09.06.2010	Cash (CBY00)	Cash	72.03	72.03	72.03	72.03	0	0
	July '10 (CBN10)	1°	74.27	72.50	74.75	72.01	138,238	134,408
	August '10 (CBQ10)	2°	74.95	73.20	75.42	72.72	113,815	170,045
	September '10 (CBU10)	3°	75.52	73.89	75.94	73.34	52,517	86,106
	October '10 (CBV10)	4°	76.08	74.41	76.50	74.20	24,248	43,829
	CBX10 (Nov '10)	5°	76.63	75.06	77.04	74.80	12,335	24,22
10.06.2010	Cash (CBY00)	Cash	73.65	73.65	73.65	73.65	0	0
	July '10 (CBN10)	1°	75.29	73.92	75.88	73.68	153,942	126,356
	August '10 (CBQ10)	2°	76.06	74.57	76.53	74.36	133,878	164,47
	September '10 (CBU10)	3°	76.68	75.13	77.11	74.94	57,584	92,533
	October '10 (CBV10)	4°	77.27	75.69	77.64	75.60	15,873	45,097
	CBX10 (Nov '10)	5°	77.83	76.51	78.16	76.13	10,914	22,776
11.06.2010	Cash (CBY00)	Cash	74.97	74.97	74.97	74.97	0	0
	July '10 (CBN10)	1°	74.35	75.38	75.72	73.60	149,998	107,781
	August '10 (CBQ10)	2°	75.14	76.13	76.45	74.41	147,001	168,174
	September '10 (CBU10)	3°	75.80	76.77	77.08	75.07	44,767	97,615
	October '10 (CBV10)	4°	76.39	77.39	77.72	75.71	15,861	45,213
	CBX10 (Nov '10)	5°	76.96	77.96	78.26	76.29	9,29	23,521
14.06.2010	Cash (CBY00)	Cash	74.77	74.77	74.77	74.77	0	0
	July '10 (CBN10)	1°	75.20	74.51	76.33	74.44	150,07	91,691
	August '10 (CBQ10)	2°	75.66	75.27	76.87	74.80	214,082	193,826
	September '10 (CBU10)	3°	76.23	76.03	77.48	75.39	48,644	104,659
	October '10 (CBV10)	4°	76.81	76.52	77.99	76.20	21,665	45,709

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	CBX10 (Nov '10)	5°	77.38	77.15	78.54	76.77	10,46	22,799
15.06.2010	Cash (CBY00)	Cash	75.69	75.69	75.69	75.69	0	0
	July '10 (CBN10)	1°	76.20	75.11	76.34	74.79	24,229	27,225
	August '10 (CBQ10)	2°	77.10	75.23	77.35	75.06	177,069	223,466
	September '10 (CBU10)	3°	77.62	75.81	77.83	75.66	62,684	106,839
	October '10 (CBV10)	4°	78.15	76.41	78.34	76.20	23,612	43,694
	November '10 (CBX10)	5°	78.69	76.99	78.90	76.76	11,354	22,563
16.06.2010	Cash (CBY00)	Cash	76.24	76.24	76.24	76.24	0	0
	August '10 (CBQ10)	1°	78.14	77.19	78.56	76.60	156,444	222,583
	September '10 (CBU10)	2°	78.68	77.80	79.07	77.15	59,92	109,688
	October '10 (CBV10)	3°	79.23	78.44	79.52	77.69	24,067	45,958
	November '10 (CBX10)	4°	79.75	78.99	79.95	78.23	11,057	22,062
	December '10 (CBZ10)	5°	80.23	79.51	80.59	78.74	32,585	105,193
17.06.2010	Cash (CBY00)	Cash	77.38	77.38	77.38	77.38	0	0
	August '10 (CBQ10)	1°	78.68	78.10	79.10	77.64	175,264	226,333
	September '10 (CBU10)	2°	79.14	78.50	79.59	78.22	73,137	114,137
	October '10 (CBV10)	3°	79.64	79.04	80.08	78.77	31,151	46,099
	November '10 (CBX10)	4°	80.10	79.59	80.58	79.32	13,383	22,454
	December '10 (CBZ10)	5°	80.54	80.08	81.09	79.80	41,855	109,222
18.06.2010	Cash (CBY00)	Cash	78.79	78.79	78.79	78.79	0	0
	August '10 (CBQ10)	1°	78.22	78.46	78.86	77.25	115,163	229,125
	September '10 (CBU10)	2°	78.74	78.91	79.35	77.79	46,566	114,263
	October '10 (CBV10)	3°	79.25	79.52	79.86	78.34	22,387	46,979
	November '10 (CBX10)	4°	79.74	79.99	80.32	78.87	11,177	22,217
	December '10 (CBZ10)	5°	80.19	80.44	80.83	79.35	22,537	108,232
21.06.2010	Cash (CBY00)	Cash	78.03	78.03	78.03	78.03	0	0
	August '10 (CBQ10)	1°	78.82	78.49	79.86	77.73	137,853	223,704
	September '10 (CBU10)	2°	79.21	79.00	80.33	78.15	69,38	114,786
	October '10 (CBV10)	3°	79.67	80.06	80.81	78.70	26,497	46,807
	November '10 (CBX10)	4°	80.15	80.99	81.28	79.36	9,94	23,417
	December '10 (CBZ10)	5°	80.61	80.91	81.72	79.63	20,827	109,579
22.06.2010	Cash (CBY00)	Cash	79.47	79.47	79.47	79.47	0	0
	August '10 (CBQ10)	1°	78.04	78.76	79.12	77.56	118,822	216,262

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	September '10 (CBU10)	2°	78.47	79.00	79.52	78.00	45,164	125,39
	October '10 (CBV10)	3°	78.93	79.53	79.98	78.52	16,896	49,173
	November '10 (CBX10)	4°	79.39	79.39	80.31	79.03	7,322	22,158
	December '10 (CBZ10)	5°	79.85	79.87	80.90	79.52	22,44	112,454
23.06.2010	Cash (CBY00)	Cash						
	August '10 (CBQ10)	1°						
	September '10 (CBU10)	2°						
	October '10 (CBV10)	3°						
	November '10 (CBX10)	4°						
	December '10 (CBZ10)	5°						
24.06.2010	Cash (CBY00)	Cash	77.13	77.13	77.13	77.13	0	0
	August '10 (CBQ10)	1°	76.47	76.03	76.70	75.40	135,75	205,386
	September '10 (CBU10)	2°	76.80	76.50	77.02	75.74	68,158	128,005
	October '10 (CBV10)	3°	77.22	76.96	77.25	76.20	20,889	49,373
	November '10 (CBX10)	4°	77.66	77.54	77.71	76.67	9,789	22,183
	December '10 (CBZ10)	5°	78.09	77.99	78.16	77.05	27,913	111,543
25.06.2010	Cash (CBY00)	Cash	76.17	76.17	76.17	76.17	0	0
	August '10 (CBQ10)	1°	78.12	76.42	78.50	75.72	152,57	198,035
	September '10 (CBU10)	2°	78.52	76.75	78.92	76.10	58,804	133,35
	October '10 (CBV10)	3°	79.01	77.16	79.33	76.54	28,01	53,634
	November '10 (CBX10)	4°	79.49	77.76	79.76	76.98	12,208	23,352
	December '10 (CBZ10)	5°	79.94	78.30	80.20	77.39	28,268	108,529
28.06.2010	Cash (CBY00)	Cash	76.92	76.92	76.92	76.92	0	0
	August '10 (CBQ10)	1°	77.59	78.14	78.66	77.06	110,091	201,663
	September '10 (CBU10)	2°	78.01	78.50	79.06	77.50	61,444	137,023
	October '10 (CBV10)	3°	78.55	79.14	79.48	78.00	25,344	52,959
	November '10 (CBX10)	4°	79.08	79.80	79.94	78.50	9,407	23,926
	December '10 (CBZ10)	5°	79.57	80.24	80.38	78.95	16,88	109,252
29.06.2010	Cash (CBY00)	Cash						
	August '10 (CBQ10)	1°						
	September '10 (CBU10)	2°						
	October '10 (CBV10)	3°						

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	November '10 (CBX10)	4°						
	December '10 (CBZ10)	5°						
30.06.2010	Cash (CBY00)	Cash	75.70	75.70	75.70	75.70	0	0
	August '10 (CBQ10)	1°	75.01	74.90	76.25	74.02	192,337	183,328
	September '10 (CBU10)	2°	75.28	75.28	76.56	74.27	103,986	141,239
	October '10 (CBV10)	3°	75.70	75.77	76.96	74.82	36,469	62,306
	November '10 (CBX10)	4°	76.17	76.71	77.25	75.50	13,785	27,715
	December '10 (CBZ10)	5°	76.65	76.88	77.84	75.81	35,705	103,724
01.07.2010	Cash (CBY00)	Cash	75.52	75.52	75.52	75.52	0	0
	August '10 (CBQ10)	1°	72.34	74.65	74.65	71.50	203,597	169,761
	September '10 (CBU10)	2°	72.60	74.90	74.90	71.74	117,317	155,563
	October '10 (CBV10)	3°	73.03	75.38	75.38	72.20	41,389	65,682
	November '10 (CBX10)	4°	73.53	75.38	75.54	72.79	19,388	27,366
	December '10 (CBZ10)	5°	74.05	76.15	76.15	73.27	46,087	103,607
02.07.2010	Cash (CBY00)	Cash	73.25	73.25	73.25	73.25	0	0
	August '10 (CBQ10)	1°	71.65	71.75	72.83	71.21	132,199	158,926
	September '10 (CBU10)	2°	71.84	72.44	73.06	71.38	72,136	159,122
	October '10 (CBV10)	3°	72.26	72.77	73.40	71.84	25,492	68,049
	November '10 (CBX10)	4°	72.75	74.00	74.00	72.40	8,086	27,475
	December '10 (CBZ10)	5°	73.25	74.05	74.54	72.80	30,356	103,922
05.07.2010	Cash (CBY00)	Cash	72.16	72.16	72.16	72.16	0	0
	August '10 (CBQ10)	1°	71.47	71.56	72.28	71.06	43,118	145,251
	September '10 (CBU10)	2°	71.72	71.87	72.46	71.25	22,33	155,568
	October '10 (CBV10)	3°	72.20	72.65	72.90	71.78	5,808	70,946
	November '10 (CBX10)	4°	72.74	73.27	73.27	72.30	2,633	27,446
	December '10 (CBZ10)	5°	73.28	73.75	73.75	72.83	6,08	105,078
06.07.2010	Cash (CBY00)	Cash	72.16	72.16	72.16	72.16	0	0
	August '10 (CBQ10)	1°	71.47	71.56	72.28	71.06	43,118	145,251
	September '10 (CBU10)	2°	71.72	71.87	72.46	71.25	22,33	155,568
	October '10 (CBV10)	3°	72.20	72.65	72.90	71.78	5,808	70,946
	November '10 (CBX10)	4°	72.74	73.27	73.27	72.30	2,633	27,446

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	December '10 (CBZ10)	5°	73.28	73.75	73.75	72.83	6,08	105,078
07.07.2010	Cash (CBY00)	Cash	72.33	72.33	72.33	72.33	0	0
	August '10 (CBQ10)	1°	73.51	71.61	74.32	70.88	144,115	139,411
	September '10 (CBU10)	2°	73.77	71.89	74.57	71.21	99,22	159,835
	October '10 (CBV10)	3°	74.29	72.44	75.08	71.76	38,822	74,218
	November '10 (CBX10)	4°	74.90	73.06	75.67	72.37	17,23	26,887
	December '10 (CBZ10)	5°	75.52	73.76	76.27	73.00	33,357	105,048
08.07.2010	Cash (CBY00)	Cash	72.47	72.47	72.47	72.47	0	0
	August '10 (CBQ10)	1°	74.71	74.20	75.25	73.71	130,537	129,211
	September '10 (CBU10)	2°	75.02	74.45	75.56	74.00	107,478	169,964
	October '10 (CBV10)	3°	75.58	75.05	76.10	74.53	45,737	76,485
	November '10 (CBX10)	4°	76.22	75.59	76.65	75.18	12,154	30,135
	December '10 (CBZ10)	5°	76.87	75.89	77.30	75.80	25,434	105,639
09.07.2010	Cash (CBY00)	Cash	74.40	74.40	74.40	74.40	0	0
	August '10 (CBQ10)	1°	75.42	75.08	75.86	74.41	114,833	106,708
	September '10 (CBU10)	2°	75.65	75.24	76.06	74.65	121,939	175,522
	October '10 (CBV10)	3°	76.07	75.77	76.50	75.11	56,689	81,639
	November '10 (CBX10)	4°	76.63	76.42	77.04	75.90	21,737	31,75
	December '10 (CBZ10)	5°	77.23	77.06	77.69	76.33	24,925	108,006
12.07.2010	Cash (CBY00)	Cash						
	August '10 (CBQ10)	1°						
	September '10 (CBU10)	2°						
	October '10 (CBV10)	3°						
	November '10 (CBX10)	4°						
	December '10 (CBZ10)	5°						
13.07.2010	Cash (CBY00)	Cash	74.62	74.62	74.62	74.62	0	0
	August '10 (CBQ10)	1°	76.65	74.49	76.98	73.67	120,623	64,657
	September '10 (CBU10)	2°	76.73	74.60	76.99	73.73	182,848	194,855
	October '10 (CBV10)	3°	77.04	75.05	77.28	74.09	71,79	98,606
	November '10 (CBX10)	4°	77.53	75.50	77.72	74.59	21,622	33,302
	December '10 (CBZ10)	5°	78.09	75.93	78.28	75.16	32,522	112,181

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14.07.2010	Cash (CBY00)	Cash	75.90	75.90	75.90	75.90	0	0
	August '10 (CBQ10)	1°	76.77	76.96	77.79	76.05	70,073	44,151
	September '10 (CBU10)	2°	76.66	77.03	77.70	76.07	156,291	205,143
	October '10 (CBV10)	3°	76.98	77.26	77.98	76.39	55,091	112,575
	November '10 (CBX10)	4°	77.47	77.56	78.31	76.95	19,236	32,602
	December '10 (CBZ10)	5°	78.00	78.10	78.98	77.39	28,295	113,417
15.07.2010	Cash (CBY00)	Cash	76.53	76.53	76.53	76.53	0	0
	August '10 (CBQ10)	1°	76.19	76.24	77.40	75.28	12,428	24,339
	September '10 (CBU10)	2°	76.09	76.30	77.25	74.99	159,498	218,981
	October '10 (CBV10)	3°	76.46	76.55	77.58	75.36	39,456	121,402
	November '10 (CBX10)	4°	76.99	77.00	78.07	76.00	10,698	34,912
	December '10 (CBZ10)	5°	77.55	77.71	78.63	76.44	28,428	113,211
16.07.2010	Cash (CBY00)	Cash	76.09	76.09	76.09	76.09	0	0
	September '10 (CBU10)	1°	75.37	76.38	76.48	74.64	120,156	222,699
	October '10 (CBV10)	2°	75.79	76.75	76.85	75.08	38,586	127,907
	November '10 (CBX10)	3°	76.36	77.04	77.30	75.65	13,013	35,464
	December '10 (CBZ10)	4°	76.94	77.55	77.90	76.21	21,93	112,025
	January '11 (CBF11)	5°	77.46	78.06	78.40	77.09	2,846	26,095
19.07.2010	Cash (CBY00)	Cash	75.72	75.72	75.72	75.72	0	0
	September '10 (CBU10)	1°	75.62	75.13	77.20	74.77	143,252	221,374
	October '10 (CBV10)	2°	76.11	75.50	77.61	75.28	44,752	129,032
	November '10 (CBX10)	3°	76.70	76.32	78.18	75.93	14,295	35,379
	December '10 (CBZ10)	4°	77.27	76.90	78.77	76.44	28,003	113,634
	January '11 (CBF11)	5°	77.76	77.42	79.25	76.92	5,424	25,91
20.07.2010	Cash (CBY00)	Cash	75.72	75.72	75.72	75.72	0	0
	September '10 (CBU10)	1°	76.22	75.80	76.50	74.75	145,497	223,45
	October '10 (CBV10)	2°	76.63	76.25	76.94	75.19	63,869	130,23
	November '10 (CBX10)	3°	77.18	76.69	77.48	75.78	23,651	34,699
	December '10 (CBZ10)	4°	77.72	77.45	78.02	76.36	27,351	116,132
	January '11 (CBF11)	5°	78.17	77.76	78.45	77.10	4,833	27,048

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21.07.2010	Cash (CBY00)	Cash	75.72	75.72	75.72	75.72	0	0
	September '10 (CBU10)	1°	75.37	76.33	77.20	75.06	144,298	213,412
	October '10 (CBV10)	2°	75.84	76.66	77.63	75.55	59,192	138,21
	November '10 (CBX10)	3°	76.44	77.22	78.15	76.21	19,466	38,231
	December '10 (CBZ10)	4°	77.03	77.75	78.69	76.80	31,502	114,735
	January '11 (CBF11)	5°	77.54	78.28	78.97	77.54	6,127	27,503
22.07.2010	Cash (CBY00)	Cash	76.33	76.33	76.33	76.33	0	0
	September '10 (CBU10)	1°	77.82	75.44	77.92	74.91	162,155	209,882
	October '10 (CBV10)	2°	78.31	75.91	78.42	75.40	67,454	145
	November '10 (CBX10)	3°	78.90	76.45	79.00	76.10	20,188	40,774
	December '10 (CBZ10)	4°	79.46	77.13	79.54	76.68	33,968	115,281
	January '11 (CBF11)	5°	79.94	77.67	79.94	77.45	5,886	28,042
23.07.2010	Cash (CBY00)	Cash	76.59	76.59	76.59	76.59	0	0
	September '10 (CBU10)	1°	77.45	77.66	78.10	76.92	114,518	208,35
	October '10 (CBV10)	2°	77.92	78.16	78.58	77.39	42,081	147,773
	November '10 (CBX10)	3°	78.51	78.75	79.18	77.99	13,862	42,374
	December '10 (CBZ10)	4°	79.10	79.39	79.75	78.56	19,702	118,325
	January '11 (CBF11)	5°	79.60	79.87	80.12	79.41	1,607	27,353
26.07.2010	Cash (CBY00)	Cash	77.32	77.32	77.32	77.32	0	0
	September '10 (CBU10)	1°	77.50	77.45	77.91	76.54	94,235	204,814
	October '10 (CBV10)	2°	77.99	77.94	78.37	77.08	29,687	153,483
	November '10 (CBX10)	3°	78.59	78.41	78.92	77.70	11,43	44,337
	December '10 (CBZ10)	4°	79.17	79.10	79.45	78.28	16,165	118,817
	January '11 (CBF11)	5°	79.67	79.59	79.94	79.04	1,734	27,736
27.07.2010	Cash (CBY00)	Cash	77.24	77.24	77.24	77.24	0	0
	September '10 (CBU10)	1°	76.13	77.45	78.25	75.48	160,4	200,27
	October '10 (CBV10)	2°	76.59	77.97	78.69	75.96	52,845	155,259
	November '10 (CBX10)	3°	77.21	78.54	79.24	76.54	19,437	45,866
	December '10 (CBZ10)	4°	77.82	79.33	79.79	77.12	30,37	120,859
	January '11 (CBF11)	5°	78.34	79.55	79.90	77.65	4,004	27,818
28.07.2010	Cash (CBY00)	Cash	76.95	76.95	76.95	76.95	0	0
	September '10 (CBU10)	1°	76.06	75.86	76.40	74.80	151,762	196,588

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	October '10 (CBV10)	2°	76.50	76.50	76.84	75.26	64,047	156,661
	November '10 (CBX10)	3°	77.13	77.12	77.41	76.11	25,773	47,717
	December '10 (CBZ10)	4°	77.77	77.82	78.07	76.52	40,215	121,769
	January '11 (CBF11)	5°	78.33	78.18	78.42	77.40	7,118	27,135
29.07.2010	Cash (CBY00)	Cash	75.93	75.93	75.93	75.93	0	0
	September '10 (CBU10)	1°	77.59	75.98	78.16	75.60	195,028	193,338
	October '10 (CBV10)	2°	77.89	76.40	78.42	75.93	96,098	156,435
	November '10 (CBX10)	3°	78.44	76.93	78.92	76.51	41,791	48,15
	December '10 (CBZ10)	4°	79.03	77.70	79.47	77.14	36,723	122,133
	January '11 (CBF11)	5°	79.57	78.01	79.64	77.85	6,41	25,06
30.07.2010	Cash (CBY00)	Cash	76.76	76.76	76.76	76.76	0	0
	September '10 (CBU10)	1°	78.18	77.42	78.31	76.20	145,149	190,099
	October '10 (CBV10)	2°	78.48	77.75	78.61	76.44	81,37	171,865
	November '10 (CBX10)	3°	79.05	78.26	79.18	76.97	35,422	52,602
	December '10 (CBZ10)	4°	79.66	78.85	79.81	77.55	29,399	123,683
	January '11 (CBF11)	5°	80.20	79.34	80.33	78.26	3,583	24,741
02.08.2010	Cash (CBY00)	Cash	77.16	77.16	77.16	77.16	0	0
	September '10 (CBU10)	1°	80.82	78.11	81.20	78.10	147,791	190,099
	October '10 (CBV10)	2°	81.04	78.55	81.39	78.53	75,146	171,865
	November '10 (CBX10)	3°	81.57	79.25	81.89	79.11	39,356	52,602
	December '10 (CBZ10)	4°	82.14	80.00	82.50	79.73	36,669	123,683
	January '11 (CBF11)	5°	82.64	80.77	82.91	80.77	4,6	24,741
03.08.2010	Cash (CBY00)	Cash	80.02	80.02	80.02	80.02	0	0
	September '10 (CBU10)	1°	82.68	81.05	82.80	80.64	188,105	184,602
	October '10 (CBV10)	2°	82.76	81.23	82.84	80.78	133,721	182,636
	November '10 (CBX10)	3°	83.22	81.75	83.22	81.28	57,315	66,547
	December '10 (CBZ10)	4°	83.74	82.14	83.77	81.84	62,944	126,754
	January '11 (CBF11)	5°	84.20	82.44	84.20	82.39	9,853	24,705
04.08.2010	Cash (CBY00)	Cash	81.86	81.86	81.86	81.86	0	0
	September '10 (CBU10)	1°	82.20	82.52	82.86	81.60	159,168	165,397
	October '10 (CBV10)	2°	82.48	82.59	83.09	81.80	119,095	164,856
	November '10 (CBX10)	3°	83.00	83.00	83.61	82.32	45,846	76,502

Futuros sobre Produtos Energéticos

	December '10 (CBZ10)	4°	83.54	83.53	84.09	82.89	44,995	128,897
	January '11 (CBF11)	5°	84.02	83.84	84.33	83.51	8,702	25,323
05.08.2010	Cash (CBY00)	Cash	82.31	82.31	82.31	82.31	0	0
	September '10 (CBU10)	1°	81.61	82.20	82.28	81.05	115,117	157,088
	October '10 (CBV10)	2°	81.95	82.34	82.55	81.37	74,633	179,346
	November '10 (CBX10)	3°	82.50	83.07	83.07	81.89	29,22	82,179
	December '10 (CBZ10)	4°	83.08	83.58	83.58	82.48	32,582	132,313
	January '11 (CBF11)	5°	83.59	83.71	83.71	83.10	6,227	26,175
	Cash (CBY00)	Cash	81.61	81.61	81.61	81.61	0	0
06.08.2010	September '10 (CBU10)	1°	80.16	81.61	82.17	79.56	143,809	148,12
	October '10 (CBV10)	2°	80.59	81.96	82.49	80.00	96,354	180,058
	November '10 (CBX10)	3°	81.21	82.42	83.00	80.62	44,69	83,126
	December '10 (CBZ10)	4°	81.84	83.02	83.60	81.24	38,226	127,644
	January '11 (CBF11)	5°	82.40	83.52	83.52	81.94	10,236	25,82
	Cash (CBY00)	Cash	80.78	80.78	80.78	80.78	0	0
09.08.2010	September '10 (CBU10)	1°	80.99	80.49	81.38	80.26	101,623	142,557
	October '10 (CBV10)	2°	81.42	80.81	81.73	80.66	69,547	180,208
	November '10 (CBX10)	3°	82.03	81.47	82.25	81.33	36,197	89,958
	December '10 (CBZ10)	4°	82.64	82.06	82.91	81.93	36,502	124,22
	January '11 (CBF11)	5°	83.23	82.61	83.45	82.58	7,587	27,955
	Cash (CBY00)	Cash	80.95	80.95	80.95	80.95	0	0
10.08.2010	September '10 (CBU10)	1°	79.60	81.00	81.13	78.50	165,127	133,063
	October '10 (CBV10)	2°	80.08	81.45	81.54	78.96	131,431	183,232
	November '10 (CBX10)	3°	80.73	82.13	82.15	79.63	54,298	93,231
	December '10 (CBZ10)	4°	81.36	82.74	82.76	80.28	41,116	124,804
	January '11 (CBF11)	5°	81.95	83.31	83.31	80.87	4,363	29,632
	Cash (CBY00)	Cash	79.52	79.52	79.52	79.52	0	0
11.08.2010	September '10 (CBU10)	1°	77.64	79.49	79.62	76.92	138,505	110,852
	October '10 (CBV10)	2°	78.09	79.94	80.10	77.40	103,489	191,342
	November '10 (CBX10)	3°	78.72	80.66	80.70	78.14	38,79	96,121
	December '10 (CBZ10)	4°	79.36	81.21	81.24	78.89	39,77	125,196
	January '11 (CBF11)	5°	79.96	81.78	81.78	79.96	7,584	30,436
	Cash (CBY00)	Cash	79.52	79.52	79.52	79.52	0	0

Futuros sobre Produtos Energéticos

12.08.2010	Cash (CBY00)	Cash	78.21	78.21	78.21	78.21	0	0
	September '10 (CBU10)	1°	75.52	77.10	77.56	75.25	169,158	96,938
	October '10 (CBV10)	2°	75.90	77.56	78.00	75.63	173,457	183,871
	November '10 (CBX10)	3°	76.47	78.26	78.62	76.19	69,71	101,61
	December '10 (CBZ10)	4°	77.04	78.76	79.24	76.76	57,694	125,996
	January '11 (CBF11)	5°	77.59	79.06	79.18	77.59	8,012	30,858
13.08.2010	Cash (CBY00)	Cash	76.26	76.26	76.26	76.26	0	0
	September '10 (CBU10)	1°	75.11	75.68	76.43	74.67	119,707	75,448
	October '10 (CBV10)	2°	75.52	76.06	76.79	75.08	174,439	181,704
	November '10 (CBX10)	3°	76.06	76.60	77.33	75.63	45,821	111,935
	December '10 (CBZ10)	4°	76.66	77.21	77.90	76.22	33,866	129,712
	January '11 (CBF11)	5°	77.22	77.70	78.35	76.84	5,188	30,476
16.08.2010	Cash (CBY00)	Cash	75.47	75.47	75.47	75.47	0	0
	October '10 (CBV10)	1°	75.63	75.72	76.15	75.00	131,305	209,159
	November '10 (CBX10)	2°	76.16	76.27	76.66	75.59	38,858	118,799
	December '10 (CBZ10)	3°	76.74	76.50	77.27	76.20	33,826	132,084
	January '11 (CBF11)	4°	77.29	77.67	77.71	76.80	5,08	29,983
	February '11 (CBG11)	5°	77.82	78.18	78.19	77.33	3,436	20,961
17.08.2010	Cash (CBY00)	Cash	74.95	74.95	74.95	74.95	0	0
	October '10 (CBV10)	1°	76.93	75.31	77.69	75.31	160,743	222,548
	November '10 (CBX10)	2°	77.45	75.97	78.22	75.97	61,809	123,857
	December '10 (CBZ10)	3°	78.04	76.60	78.77	76.60	64,024	133,38
	January '11 (CBF11)	4°	78.59	77.31	79.25	77.31	10,211	31,033
	February '11 (CBG11)	5°	79.14	77.83	79.68	77.83	5,035	21,056
18.08.2010	Cash (CBY00)	Cash	76.89	76.89	76.89	76.89	0	0
	October '10 (CBV10)	1°	76.47	76.77	76.86	75.30	164,69	228,758
	November '10 (CBX10)	2°	76.99	77.28	77.37	75.82	64,562	132,094
	December '10 (CBZ10)	3°	77.59	77.85	77.97	76.40	53,49	134,281
	January '11 (CBF11)	4°	78.15	77.98	78.35	77.00	13,482	30,297
	February '11 (CBG11)	5°	78.70	78.57	78.82	77.60	5,698	22,206
19.08.2010	Cash (CBY00)	Cash	76.10	76.10	76.10	76.10	0	0
	October '10 (CBV10)	1°	75.30	76.30	77.17	75.00	141,497	231,962

Futuros sobre Produtos Energéticos

	November '10 (CBX10)	2°	75.75	76.91	77.62	75.46	46,942	140,217
	December '10 (CBZ10)	3°	76.30	77.51	78.18	76.03	44,23	134,179
	January '11 (CBF11)	4°	76.82	77.96	78.60	76.58	10,303	31,763
	February '11 (CBG11)	5°	77.35	78.57	78.65	77.11	5,13	22,054
20.08.2010	Cash (CBY00)	Cash	76.09	76.09	76.09	76.09	0	0
	October '10 (CBV10)	1°	74.26	75.30	75.77	74.00	115,125	225,708
	November '10 (CBX10)	2°	74.75	75.75	76.25	74.46	45,313	139,025
	December '10 (CBZ10)	3°	75.34	76.30	76.65	75.03	35,638	130,139
	January '11 (CBF11)	4°	75.87	77.03	77.05	75.76	9,11	32,637
	February '11 (CBG11)	5°	76.41	76.83	76.83	76.33	4,362	21,844
23.08.2010	Cash (CBY00)	Cash	74.53	74.53	74.53	74.53	0	0
	October '10 (CBV10)	1°	73.62	74.46	74.90	73.25	125,989	220,739
	November '10 (CBX10)	2°	74.11	75.00	75.38	73.75	42,85	141,924
	December '10 (CBZ10)	3°	74.71	75.48	75.95	74.34	37,519	128,204
	January '11 (CBF11)	4°	75.26	75.82	76.43	74.93	9,23	33,95
	February '11 (CBG11)	5°	75.80	76.58	76.90	75.47	8,06	22,163
24.08.2010	Cash (CBY00)	Cash	74.11	74.11	74.11	74.11	0	0
	October '10 (CBV10)	1°	72.38	73.31	73.66	72.10	183,326	227,649
	November '10 (CBX10)	2°	72.91	73.81	74.07	72.67	82,25	150,862
	December '10 (CBZ10)	3°	73.52	74.39	74.51	73.28	56,407	127,995
	January '11 (CBF11)	4°	74.09	74.80	75.02	73.99	12,676	34,442
	February '11 (CBG11)	5°	74.65	75.30	75.35	74.46	8,46	24,71
25.08.2010	Cash (CBY00)	Cash	72.68	72.68	72.68	72.68	0	0
	October '10 (CBV10)	1°	73.48	72.33	73.90	71.75	183,577	222,33
	November '10 (CBX10)	2°	73.93	72.92	74.36	72.22	78,429	155,451
	December '10 (CBZ10)	3°	74.52	73.54	74.77	72.82	60,126	124,216
	January '11 (CBF11)	4°	75.06	74.45	75.26	73.50	12,88	35,641
	February '11 (CBG11)	5°	75.60	75.05	75.80	74.08	6,773	24,623
26.08.2010	Cash (CBY00)	Cash	72.64	72.64	72.64	72.64	0	0
	October '10 (CBV10)	1°	75.02	73.73	75.55	73.38	175,43	227,989
	November '10 (CBX10)	2°	75.41	74.10	75.95	73.82	71,564	161,591

*Futuros sobre Produtos Energéticos*

	December '10 (CBZ10)	3°	75.99	74.75	76.53	74.40	64,534	125,84
	January '11 (CBF11)	4°	76.55	75.00	77.05	74.98	17,388	36,292
	February '11 (CBG11)	5°	77.08	76.12	77.61	76.09	8,894	25,86
27.08.2010	Cash (CBY00)	Cash	74.68	74.68	74.68	74.68	0	0
	October '10 (CBV10)	1°	76.65	74.81	76.93	74.39	181,973	217,932
	November '10 (CBX10)	2°	77.01	75.01	77.30	74.77	70,041	169,776
	December '10 (CBZ10)	3°	77.60	75.60	77.89	75.35	62,291	124,892
	January '11 (CBF11)	4°	78.17	76.17	78.38	76.04	14,941	38,94
	February '11 (CBG11)	5°	78.71	76.71	78.71	76.61	6,033	26,199
30.08.2010	Cash (CBY00)	Cash	75.59	75.59	75.59	75.59	0	0
	October '10 (CBV10)	1°	76.60	76.65	77.05	75.91	72,787	217,932
	November '10 (CBX10)	2°	76.99	77.23	77.41	76.34	35,719	169,776
	December '10 (CBZ10)	3°	77.62	77.90	78.00	76.96	35,839	124,892
	January '11 (CBF11)	4°	78.22	78.40	78.40	77.61	8,399	38,94
	February '11 (CBG11)	5°	78.78	78.94	78.94	78.16	3,657	26,199
31.08.2010	Cash (CBY00)	Cash	76.26	76.26	76.26	76.26	0	0
	October '10 (CBV10)	1°	74.64	76.10	76.80	74.24	188,333	213,278
	November '10 (CBX10)	2°	74.98	76.60	77.13	74.57	90,252	171,084
	December '10 (CBZ10)	3°	75.58	77.02	77.71	75.16	79,168	128,558
	January '11 (CBF11)	4°	76.20	77.65	78.05	75.93	23,197	43,338
	February '11 (CBG11)	5°	76.79	78.21	78.65	76.68	8,166	25,715

## Anexo 2 – 1º Teste – Spot

			Last	Diferença	Rendimento
24.02.2010	Cash (CBY00)	Cash	77,63		
25.02.2010	Cash (CBY00)	Cash	77,54	-0,09	0,9988
26.02.2010	Cash (CBY00)	Cash	76,77	-0,77	0,9901
01.03.2010	Cash (CBY00)	Cash	77,04	0,27	1,0035
02.03.2010	Cash (CBY00)	Cash	77,84	0,80	1,0104
03.03.2010	Cash (CBY00)	Cash	77,76	-0,08	0,9990
04.03.2010	Cash (CBY00)	Cash	78,93	1,17	1,0150
05.03.2010	Cash (CBY00)	Cash	78,86	-0,07	0,9991
08.03.2010	Cash (CBY00)	Cash	79,57	0,71	1,0090
09.03.2010	Cash (CBY00)	Cash	80,42	0,85	1,0107
10.03.2010	Cash (CBY00)	Cash	79,53	-0,89	0,9889
11.03.2010	Cash (CBY00)	Cash	80,35	0,82	1,0103
12.03.2010	Cash (CBY00)	Cash	80,28	-0,07	0,9991
15.03.2010	Cash (CBY00)	Cash	80,37	0,09	1,0011
16.03.2010	Cash (CBY00)	Cash	78,22	-2,15	0,9732
17.03.2010	Cash (CBY00)	Cash	79,12	0,90	1,0115
18.03.2010	Cash (CBY00)	Cash	81,56	2,44	1,0308
19.03.2010	Cash (CBY00)	Cash	81,47	-0,09	0,9989
22.03.2010	Cash (CBY00)	Cash	80,31	-1,16	0,9858
23.03.2010	Cash (CBY00)	Cash	79,52	-0,79	0,9902
24.03.2010	Cash (CBY00)	Cash	80,75	1,23	1,0155
25.03.2010	Cash (CBY00)	Cash	79,51	-1,24	0,9846
26.03.2010	Cash (CBY00)	Cash	79,96	0,45	1,0057
29.03.2010	Cash (CBY00)	Cash	79,80	-0,16	0,9980
30.03.2010	Cash (CBY00)	Cash	80,69	0,89	1,0112
31.03.2010	Cash (CBY00)	Cash	81,26	0,57	1,0071
01.04.2010	Cash (CBY00)	Cash			
02.04.2010	Cash (CBY00)	Cash			
05.04.2010	Cash (CBY00)	Cash	83,75	83,75	
06.04.2010	Cash (CBY00)	Cash	85,09	1,34	1,0160
07.04.2010	Cash (CBY00)	Cash	86,00	0,91	1,0107
08.04.2010	Cash (CBY00)	Cash	85,87	-0,13	0,9985
09.04.2010	Cash (CBY00)	Cash	84,79	-1,08	0,9874
12.04.2010	Cash (CBY00)	Cash	85,27	0,48	1,0057
13.04.2010	Cash (CBY00)	Cash	85,09	-0,18	0,9979
14.04.2010	Cash (CBY00)	Cash	84,51	-0,58	0,9932
15.04.2010	Cash (CBY00)	Cash	85,63	1,12	1,0133
16.04.2010	Cash (CBY00)	Cash	87,16	1,53	1,0179
19.04.2010	Cash (CBY00)	Cash	86,57	-0,59	0,9932
20.04.2010	Cash (CBY00)	Cash	84,02	-2,55	0,9705
21.04.2010	Cash (CBY00)	Cash	85,15	1,13	1,0134

22.04.2010	Cash (CBY00)	Cash	85,58	0,43	1,0050
23.04.2010	Cash (CBY00)	Cash	85,40	-0,18	0,9979
26.04.2010	Cash (CBY00)	Cash	86,50	1,10	1,0129
27.04.2010	Cash (CBY00)	Cash	87,25	0,75	1,0087
28.04.2010	Cash (CBY00)	Cash	86,26	-0,99	0,9887
29.04.2010	Cash (CBY00)	Cash	85,65	-0,61	0,9929
30.04.2010	Cash (CBY00)	Cash	87,25	1,60	1,0187
03.05.2010	Cash (CBY00)	Cash	87,47	0,22	1,0025
04.05.2010	Cash (CBY00)	Cash	88,49	1,02	1,0117
05.05.2010	Cash (CBY00)	Cash	87,14	-1,35	0,9847
06.05.2010	Cash (CBY00)	Cash	83,79	-3,35	0,9616
07.05.2010	Cash (CBY00)	Cash	81,62	-2,17	0,9741
10.05.2010	Cash (CBY00)	Cash	79,28	-2,34	0,9713
11.05.2010	Cash (CBY00)	Cash			
12.05.2010	Cash (CBY00)	Cash	79,93	79,93	
13.05.2010	Cash (CBY00)	Cash	80,96	1,03	1,0129
14.05.2010	Cash (CBY00)	Cash	80,77	-0,19	0,9977
17.05.2010	Cash (CBY00)	Cash	77,01	-3,76	0,9534
18.05.2010	Cash (CBY00)	Cash	76,87	-0,14	0,9982
19.05.2010	Cash (CBY00)	Cash	75,94	-0,93	0,9879
20.05.2010	Cash (CBY00)	Cash	73,66	-2,28	0,9700
21.05.2010	Cash (CBY00)	Cash	72,05	-1,61	0,9781
24.05.2010	Cash (CBY00)	Cash	71,53	-0,52	0,9928
25.05.2010	Cash (CBY00)	Cash	71,46	-0,07	0,9990
26.05.2010	Cash (CBY00)	Cash	69,07	-2,39	0,9666
27.05.2010	Cash (CBY00)	Cash	71,33	2,26	1,0327
28.05.2010	Cash (CBY00)	Cash	73,67	2,34	1,0328
31.05.2010	Cash (CBY00)	Cash	74,79	1,12	1,0152
01.06.2010	Cash (CBY00)	Cash	74,69	-0,10	0,9987
02.06.2010	Cash (CBY00)	Cash	73,06	-1,63	0,9782
03.06.2010	Cash (CBY00)	Cash	73,27	0,21	1,0029
04.06.2010	Cash (CBY00)	Cash	74,70	1,43	1,0195
07.06.2010	Cash (CBY00)	Cash	74,26	-0,44	0,9941
08.06.2010	Cash (CBY00)	Cash	72,22	-2,04	0,9725
09.06.2010	Cash (CBY00)	Cash	72,03	-0,19	0,9974
10.06.2010	Cash (CBY00)	Cash	73,65	1,62	1,0225
11.06.2010	Cash (CBY00)	Cash	74,97	1,32	1,0179
14.06.2010	Cash (CBY00)	Cash	74,77	-0,20	0,9973
15.06.2010	Cash (CBY00)	Cash	75,69	0,92	1,0123
16.06.2010	Cash (CBY00)	Cash	76,24	0,55	1,0073
17.06.2010	Cash (CBY00)	Cash	77,38	1,14	1,0150
18.06.2010	Cash (CBY00)	Cash	78,79	1,41	1,0182
21.06.2010	Cash (CBY00)	Cash	78,03	-0,76	0,9904
22.06.2010	Cash (CBY00)	Cash	79,47	1,44	1,0185
23.06.2010	Cash (CBY00)	Cash			

24.06.2010	Cash (CBY00)	Cash	77,13	77,13	
25.06.2010	Cash (CBY00)	Cash	76,17	-0,96	0,9876
28.06.2010	Cash (CBY00)	Cash	76,92	0,75	1,0098
29.06.2010	Cash (CBY00)	Cash			
30.06.2010	Cash (CBY00)	Cash	75,70	75,70	
01.07.2010	Cash (CBY00)	Cash	75,52	-0,18	0,9976
02.07.2010	Cash (CBY00)	Cash	73,25	-2,27	0,9699
05.07.2010	Cash (CBY00)	Cash	72,16	-1,09	0,9851
06.07.2010	Cash (CBY00)	Cash	72,16	0,00	1,0000
07.07.2010	Cash (CBY00)	Cash	72,33	0,17	1,0024
08.07.2010	Cash (CBY00)	Cash	72,47	0,14	1,0019
09.07.2010	Cash (CBY00)	Cash	74,40	1,93	1,0266
12.07.2010	Cash (CBY00)	Cash			
13.07.2010	Cash (CBY00)	Cash	74,62	74,62	
14.07.2010	Cash (CBY00)	Cash	75,90	1,28	1,0172
15.07.2010	Cash (CBY00)	Cash	76,53	0,63	1,0083
16.07.2010	Cash (CBY00)	Cash	76,09	-0,44	0,9943
19.07.2010	Cash (CBY00)	Cash	75,72	-0,37	0,9951
20.07.2010	Cash (CBY00)	Cash	75,72	0,00	1,0000
21.07.2010	Cash (CBY00)	Cash	75,72	0,00	1,0000
22.07.2010	Cash (CBY00)	Cash	76,33	0,61	1,0081
23.07.2010	Cash (CBY00)	Cash	76,59	0,26	1,0034
26.07.2010	Cash (CBY00)	Cash	77,32	0,73	1,0095
27.07.2010	Cash (CBY00)	Cash	77,24	-0,08	0,9990
28.07.2010	Cash (CBY00)	Cash	76,95	-0,29	0,9962
29.07.2010	Cash (CBY00)	Cash	75,93	-1,02	0,9867
30.07.2010	Cash (CBY00)	Cash	76,76	0,83	1,0109
02.08.2010	Cash (CBY00)	Cash	77,16	0,40	1,0052
03.08.2010	Cash (CBY00)	Cash	80,02	2,86	1,0371
04.08.2010	Cash (CBY00)	Cash	81,86	1,84	1,0230
05.08.2010	Cash (CBY00)	Cash	82,31	0,45	1,0055
06.08.2010	Cash (CBY00)	Cash	81,61	-0,70	0,9915
09.08.2010	Cash (CBY00)	Cash	80,78	-0,83	0,9898
10.08.2010	Cash (CBY00)	Cash	80,95	0,17	1,0021
11.08.2010	Cash (CBY00)	Cash	79,52	-1,43	0,9823
12.08.2010	Cash (CBY00)	Cash	78,21	-1,31	0,9835
13.08.2010	Cash (CBY00)	Cash	76,26	-1,95	0,9751
16.08.2010	Cash (CBY00)	Cash	75,47	-0,79	0,9896
17.08.2010	Cash (CBY00)	Cash	74,95	-0,52	0,9931
18.08.2010	Cash (CBY00)	Cash	76,89	1,94	1,0259
19.08.2010	Cash (CBY00)	Cash	76,10	-0,79	0,9897
20.08.2010	Cash (CBY00)	Cash	76,09	-0,01	0,9999
23.08.2010	Cash (CBY00)	Cash	74,53	-1,56	0,9795
24.08.2010	Cash (CBY00)	Cash	74,11	-0,42	0,9944
25.08.2010	Cash (CBY00)	Cash	72,68	-1,43	0,9807

26.08.2010	Cash (CBY00)	Cash	72,64	-0,04	0,9994
27.08.2010	Cash (CBY00)	Cash	74,68	2,04	1,0281
30.08.2010	Cash (CBY00)	Cash	75,59	0,91	1,0122
31.08.2010	Cash (CBY00)	Cash	76,26	0,67	1,0089
	Média		78,47	3,05	1,00
	Desvio Padrão		4,44	15,22	0,02

## Anexo 3 – 2º Teste – Base

			Last	F-S	N ou I
24.02.2010	Cash (CBY00)	Cash	77,63		
	April '10 (CBJ10)	1º	78,09	0,46	N
	May '10 (CBK10)	2º	78,47	0,84	N
	June '10 (CBM10)	3º	78,99	1,36	N
	July '10 (CBN10)	4º	79,52	1,89	N
	August '10 (CBQ10)	5º	80,00	2,37	N
25.02.2010	Cash (CBY00)	Cash	77,54		
	April '10 (CBJ10)	1º	76,29	-1,25	I
	May '10 (CBK10)	2º	76,68	-0,86	I
	June '10 (CBM10)	3º	77,21	-0,33	I
	July '10 (CBN10)	4º	77,74	0,20	N
	August '10 (CBQ10)	5º	78,22	0,68	N
26.02.2010	Cash (CBY00)	Cash	76,77		
	April '10 (CBJ10)	1º	77,59	0,82	N
	May '10 (CBK10)	2º	77,97	1,20	N
	June '10 (CBM10)	3º	78,49	1,72	N
	July '10 (CBN10)	4º	79,00	2,23	N
	August '10 (CBQ10)	5º	79,48	2,71	N
01.03.2010	Cash (CBY00)	Cash	77,04		
	April '10 (CBJ10)	1º	76,89	-0,15	I
	May '10 (CBK10)	2º	77,22	0,18	N
	June '10 (CBM10)	3º	77,70	0,66	N
	July '10 (CBN10)	4º	78,20	1,16	N
	August '10 (CBQ10)	5º	78,66	1,62	N
02.03.2010	Cash (CBY00)	Cash	77,84		
	April '10 (CBJ10)	1º	78,18	0,34	N
	May '10 (CBK10)	2º	78,45	0,61	N
	June '10 (CBM10)	3º	78,88	1,04	N
	July '10 (CBN10)	4º	79,31	1,47	N
	August '10 (CBQ10)	5º	79,71	1,87	N
03.03.2010	Cash (CBY00)	Cash	77,76		
	April '10 (CBJ10)	1º	79,25	1,49	N
	May '10 (CBK10)	2º	79,54	1,78	N
	June '10 (CBM10)	3º	79,95	2,19	N
	July '10 (CBN10)	4º	80,36	2,60	N
	August '10 (CBQ10)	5º	80,74	2,98	N
04.03.2010	Cash (CBY00)	Cash	78,93		
	April '10 (CBJ10)	1º	78,54	-0,39	I
	May '10 (CBK10)	2º	78,89	-0,04	I
	June '10 (CBM10)	3º	79,37	0,44	N
	July '10 (CBN10)	4º	79,85	0,92	N

	August '10 (CBQ10)	5°	80,27	1,34	N
05.03.2010	Cash (CBY00)	Cash	78,86		
	April '10 (CBJ10)	1°	79,89	1,03	N
	May '10 (CBK10)	2°	80,17	1,31	N
	June '10 (CBM10)	3°	80,61	1,75	N
	July '10 (CBN10)	4°	81,07	2,21	N
	August '10 (CBQ10)	5°	81,51	2,65	N
08.03.2010	Cash (CBY00)	Cash	79,57		
	April '10 (CBJ10)	1°	80,47	0,90	N
	May '10 (CBK10)	2°	80,67	1,10	N
	June '10 (CBM10)	3°	81,11	1,54	N
	July '10 (CBN10)	4°	81,59	2,02	N
	August '10 (CBQ10)	5°	82,06	2,49	N
09.03.2010	Cash (CBY00)	Cash	80,42		
	April '10 (CBJ10)	1°	79,91	-0,51	I
	May '10 (CBK10)	2°	80,14	-0,28	I
	June '10 (CBM10)	3°	80,57	0,15	N
	July '10 (CBN10)	4°	81,03	0,61	N
	August '10 (CBQ10)	5°	81,48	1,06	N
10.03.2010	Cash (CBY00)	Cash	79,53		
	April '10 (CBJ10)	1°	80,48	0,95	N
	May '10 (CBK10)	2°	80,79	1,26	N
	June '10 (CBM10)	3°	81,19	1,66	N
	July '10 (CBN10)	4°	81,63	2,10	N
	August '10 (CBQ10)	5°	82,07	2,54	N
11.03.2010	Cash (CBY00)	Cash	80,35		
	April '10 (CBJ10)	1°	80,28	-0,07	I
	May '10 (CBK10)	2°	80,77	0,42	N
	June '10 (CBM10)	3°	81,19	0,84	N
	July '10 (CBN10)	4°	81,63	1,28	N
	August '10 (CBQ10)	5°	82,05	1,70	N
12.03.2010	Cash (CBY00)	Cash	80,28		
	April '10 (CBJ10)	1°	79,39	-0,89	I
	May '10 (CBK10)	2°	79,96	-0,32	I
	June '10 (CBM10)	3°	80,37	0,09	N
	July '10 (CBN10)	4°	80,80	0,52	N
	August '10 (CBQ10)	5°	81,20	0,92	N
15.03.2010	Cash (CBY00)	Cash	80,37		
	April '10 (CBJ10)	1°	77,89	-2,48	I
	May '10 (CBK10)	2°	78,63	-1,74	I
	June '10 (CBM10)	3°	79,04	-1,33	I
	July '10 (CBN10)	4°	79,45	-0,92	I
	August '10 (CBQ10)	5°	79,82	-0,55	I
16.03.2010	Cash (CBY00)	Cash	78,22		
	April '10 (CBJ10)	1°	79,02	0,80	N

	May '10 (CBK10)	2°	80,53	2,31	N
	June '10 (CBM10)	3°	80,87	2,65	N
	July '10 (CBN10)	4°	81,22	3,00	N
	August '10 (CBQ10)	5°	81,54	3,32	N
17.03.2010	Cash (CBY00)	Cash	79,12		
	May '10 (CBK10)	1°	81,96	2,84	N
	June '10 (CBM10)	2°	82,22	3,10	N
	July '10 (CBN10)	3°	82,51	3,39	N
	August '10 (CBQ10)	4°	82,79	3,67	N
	September '10 (CBU10)	5°	83,03	3,91	N
18.03.2010	Cash (CBY00)	Cash	81,56		
	May '10 (CBK10)	1°	81,48	-0,08	I
	June '10 (CBM10)	2°	81,81	0,25	N
	July '10 (CBN10)	3°	82,17	0,61	N
	August '10 (CBQ10)	4°	82,51	0,95	N
	September '10 (CBU10)	5°	82,80	1,24	N
19.03.2010	Cash (CBY00)	Cash	81,47		
	May '10 (CBK10)	1°	79,88	-1,59	I
	June '10 (CBM10)	2°	80,26	-1,21	I
	July '10 (CBN10)	3°	80,67	-0,80	I
	August '10 (CBQ10)	4°	81,03	-0,44	I
	September '10 (CBU10)	5°	81,34	-0,13	I
22.03.2010	Cash (CBY00)	Cash	80,31		
	May '10 (CBK10)	1°	80,54	0,23	N
	June '10 (CBM10)	2°	80,89	0,58	N
	July '10 (CBN10)	3°	81,29	0,98	N
	August '10 (CBQ10)	4°	81,64	1,33	N
	September '10 (CBU10)	5°	81,95	1,64	N
23.03.2010	Cash (CBY00)	Cash	79,52		
	May '10 (CBK10)	1°	80,70	1,18	N
	June '10 (CBM10)	2°	81,10	1,58	N
	July '10 (CBN10)	3°	81,51	1,99	N
	August '10 (CBQ10)	4°	81,87	2,35	N
	September '10 (CBU10)	5°	82,18	2,66	N
24.03.2010	Cash (CBY00)	Cash	80,75		
	May '10 (CBK10)	1°	79,62	-1,13	I
	June '10 (CBM10)	2°	80,07	-0,68	I
	July '10 (CBN10)	3°	80,53	-0,22	I
	August '10 (CBQ10)	4°	80,93	0,18	N
	September '10 (CBU10)	5°	81,26	0,51	N
25.03.2010	Cash (CBY00)	Cash	79,51		
	May '10 (CBK10)	1°	79,61	0,10	N
	June '10 (CBM10)	2°	80,10	0,59	N
	July '10 (CBN10)	3°	80,57	1,06	N
	August '10 (CBQ10)	4°	80,97	1,46	N

	September '10 (CBU10)	5°	81,29	1,78	N
26.03.2010	Cash (CBY00)	Cash	79,96		
	May '10 (CBK10)	1°	79,29	-0,67	I
	June '10 (CBM10)	2°	79,73	-0,23	I
	July '10 (CBN10)	3°	80,18	0,22	N
	August '10 (CBQ10)	4°	80,56	0,60	N
	September '10 (CBU10)	5°	80,86	0,90	N
29.03.2010	Cash (CBY00)	Cash	79,80		
	May '10 (CBK10)	1°	81,17	1,37	N
	June '10 (CBM10)	2°	81,57	1,77	N
	July '10 (CBN10)	3°	82,00	2,20	N
	August '10 (CBQ10)	4°	82,34	2,54	N
	September '10 (CBU10)	5°	82,59	2,79	N
30.03.2010	Cash (CBY00)	Cash	80,69		
	May '10 (CBK10)	1°	81,28	0,59	N
	June '10 (CBM10)	2°	81,78	1,09	N
	July '10 (CBN10)	3°	82,26	1,57	N
	August '10 (CBQ10)	4°	82,64	1,95	N
	September '10 (CBU10)	5°	82,90	2,21	N
31.03.2010	Cash (CBY00)	Cash	81,26		
	May '10 (CBK10)	1°	82,70	1,44	N
	June '10 (CBM10)	2°	83,25	1,99	N
	July '10 (CBN10)	3°	83,70	2,44	N
	August '10 (CBQ10)	4°	84,04	2,78	N
	September '10 (CBU10)	5°	84,29	3,03	N
01.04.2010	Cash (CBY00)	Cash			
	May '10 (CBK10)	1°			
	June '10 (CBM10)	2°			
	July '10 (CBN10)	3°			
	August '10 (CBQ10)	4°			
	September '10 (CBU10)	5°			
02.04.2010	Cash (CBY00)	Cash			
	May '10 (CBK10)	1°			
	June '10 (CBM10)	2°			
	July '10 (CBN10)	3°			
	August '10 (CBQ10)	4°			
	September '10 (CBU10)	5°			
05.04.2010	Cash (CBY00)	Cash	83,75		
	May '10 (CBK10)	1°	85,88	2,13	N
	June '10 (CBM10)	2°	86,42	2,67	N
	July '10 (CBN10)	3°	86,87	3,12	N
	August '10 (CBQ10)	4°	87,22	3,47	N
	September '10 (CBU10)	5°	87,46	3,71	N
06.04.2010	Cash (CBY00)	Cash	85,09		
	May '10 (CBK10)	1°	86,15	1,06	N

	June '10 (CBM10)	2°	86,70	1,61	N
	July '10 (CBN10)	3°	87,16	2,07	N
	August '10 (CBQ10)	4°	87,54	2,45	N
	September '10 (CBU10)	5°	87,81	2,72	N
07.04.2010	Cash (CBY00)	Cash	86,00		
	May '10 (CBK10)	1°	85,59	-0,41	I
	June '10 (CBM10)	2°	86,20	0,20	N
	July '10 (CBN10)	3°	86,73	0,73	N
	August '10 (CBQ10)	4°	87,18	1,18	N
	September '10 (CBU10)	5°	87,52	1,52	N
08.04.2010	Cash (CBY00)	Cash	85,87		
	May '10 (CBK10)	1°	84,81	-1,06	I
	June '10 (CBM10)	2°	85,54	-0,33	I
	July '10 (CBN10)	3°	86,17	0,30	N
	August '10 (CBQ10)	4°	86,70	0,83	N
	September '10 (CBU10)	5°	87,11	1,24	N
09.04.2010	Cash (CBY00)	Cash	84,79		
	May '10 (CBK10)	1°	84,83	0,04	N
	June '10 (CBM10)	2°	85,64	0,85	N
	July '10 (CBN10)	3°	86,30	1,51	N
	August '10 (CBQ10)	4°	86,85	2,06	N
	September '10 (CBU10)	5°	87,28	2,49	N
12.04.2010	Cash (CBY00)	Cash	85,27		
	May '10 (CBK10)	1°	84,77	-0,50	I
	June '10 (CBM10)	2°	85,71	0,44	N
	July '10 (CBN10)	3°	86,44	1,17	N
	August '10 (CBQ10)	4°	87,03	1,76	N
	September '10 (CBU10)	5°	87,51	2,24	N
13.04.2010	Cash (CBY00)	Cash	85,09		
	May '10 (CBK10)	1°	84,72	-0,37	I
	June '10 (CBM10)	2°	85,63	0,54	N
	July '10 (CBN10)	3°	86,25	1,16	N
	August '10 (CBQ10)	4°	86,74	1,65	N
	September '10 (CBU10)	5°	87,14	2,05	N
14.04.2010	Cash (CBY00)	Cash	84,51		
	May '10 (CBK10)	1°	86,15	1,64	N
	June '10 (CBM10)	2°	86,90	2,39	N
	July '10 (CBN10)	3°	87,46	2,95	N
	August '10 (CBQ10)	4°	87,92	3,41	N
	September '10 (CBU10)	5°	88,31	3,80	N
15.04.2010	Cash (CBY00)	Cash	85,63		
	May '10 (CBK10)	1°	87,17	1,54	N
	June '10 (CBM10)	2°	87,59	1,96	N
	July '10 (CBN10)	3°	88,20	2,57	N
	August '10 (CBQ10)	4°	88,71	3,08	N

	September '10 (CBU10)	5°	89,13	3,50	N
16.04.2010	Cash (CBY00)	Cash	87,16		
	June '10 (CBM10)	1°	85,99	-1,17	I
	July '10 (CBN10)	2°	86,63	-0,53	I
	August '10 (CBQ10)	3°	87,19	0,03	N
	September '10 (CBU10)	4°	87,66	0,50	N
	October '10 (CBV10)	5°	88,09	0,93	N
19.04.2010	Cash (CBY00)	Cash	86,57		
	June '10 (CBM10)	1°	84,23	-2,34	I
	July '10 (CBN10)	2°	84,98	-1,59	I
	August '10 (CBQ10)	3°	85,60	-0,97	I
	September '10 (CBU10)	4°	86,09	-0,48	I
	October '10 (CBV10)	5°	86,54	-0,03	I
20.04.2010	Cash (CBY00)	Cash	84,02		
	June '10 (CBM10)	1°	84,80	0,78	N
	July '10 (CBN10)	2°	85,50	1,48	N
	August '10 (CBQ10)	3°	86,09	2,07	N
	September '10 (CBU10)	4°	86,58	2,56	N
	October '10 (CBV10)	5°	87,02	3,00	N
21.04.2010	Cash (CBY00)	Cash	85,15		
	June '10 (CBM10)	1°	85,70	0,55	N
	July '10 (CBN10)	2°	86,46	1,31	N
	August '10 (CBQ10)	3°	87,09	1,94	N
	September '10 (CBU10)	4°	87,59	2,44	N
	October '10 (CBV10)	5°	88,05	2,90	N
22.04.2010	Cash (CBY00)	Cash	85,58		
	June '10 (CBM10)	1°	85,67	0,09	N
	July '10 (CBN10)	2°	86,51	0,93	N
	August '10 (CBQ10)	3°	87,20	1,62	N
	September '10 (CBU10)	4°	87,74	2,16	N
	October '10 (CBV10)	5°	88,20	2,62	N
23.04.2010	Cash (CBY00)	Cash	85,40		
	June '10 (CBM10)	1°	87,25	1,85	N
	July '10 (CBN10)	2°	88,00	2,60	N
	August '10 (CBQ10)	3°	88,61	3,21	N
	September '10 (CBU10)	4°	89,11	3,71	N
	October '10 (CBV10)	5°	89,55	4,15	N
26.04.2010	Cash (CBY00)	Cash	86,50		
	June '10 (CBM10)	1°	86,83	0,33	N
	July '10 (CBN10)	2°	87,62	1,12	N
	August '10 (CBQ10)	3°	88,30	1,80	N
	September '10 (CBU10)	4°	88,84	2,34	N
	October '10 (CBV10)	5°	89,32	2,82	N
27.04.2010	Cash (CBY00)	Cash	87,25		
	June '10 (CBM10)	1°	85,78	-1,47	I

	July '10 (CBN10)	2°	86,65	-0,60	I
	August '10 (CBQ10)	3°	87,40	0,15	N
	September '10 (CBU10)	4°	88,02	0,77	N
	October '10 (CBV10)	5°	88,56	1,31	N
28.04.2010	Cash (CBY00)	Cash	86,26		
	June '10 (CBM10)	1°	86,16	-0,10	I
	July '10 (CBN10)	2°	87,05	0,79	N
	August '10 (CBQ10)	3°	87,82	1,56	N
	September '10 (CBU10)	4°	88,43	2,17	N
	October '10 (CBV10)	5°	88,94	2,68	N
29.04.2010	Cash (CBY00)	Cash	85,65		
	June '10 (CBM10)	1°	86,90	1,25	N
	July '10 (CBN10)	2°	87,84	2,19	N
	August '10 (CBQ10)	3°	88,62	2,97	N
	September '10 (CBU10)	4°	89,22	3,57	N
	October '10 (CBV10)	5°	89,68	4,03	N
30.04.2010	Cash (CBY00)	Cash	87,25		
	June '10 (CBM10)	1°	87,44	0,19	N
	July '10 (CBN10)	2°	88,45	1,20	N
	August '10 (CBQ10)	3°	89,29	2,04	N
	September '10 (CBU10)	4°	89,97	2,72	N
	October '10 (CBV10)	5°	90,50	3,25	N
03.05.2010	Cash (CBY00)	Cash	87,47		
	June '10 (CBM10)	1°	88,94	1,47	N
	July '10 (CBN10)	2°	89,99	2,52	N
	August '10 (CBQ10)	3°	90,86	3,39	N
	September '10 (CBU10)	4°	91,54	4,07	N
	October '10 (CBV10)	5°	92,06	4,59	N
04.05.2010	Cash (CBY00)	Cash	88,49		
	June '10 (CBM10)	1°	85,67	-2,82	I
	July '10 (CBN10)	2°	86,66	-1,83	I
	August '10 (CBQ10)	3°	87,51	-0,98	I
	September '10 (CBU10)	4°	88,19	-0,30	I
	October '10 (CBV10)	5°	88,75	0,26	N
05.05.2010	Cash (CBY00)	Cash	87,14		
	June '10 (CBM10)	1°	82,61	-4,53	I
	July '10 (CBN10)	2°	83,66	-3,48	I
	August '10 (CBQ10)	3°	84,56	-2,58	I
	September '10 (CBU10)	4°	85,30	-1,84	I
	October '10 (CBV10)	5°	85,93	-1,21	I
06.05.2010	Cash (CBY00)	Cash	83,79		
	June '10 (CBM10)	1°	79,83	-3,96	I
	July '10 (CBN10)	2°	80,89	-2,90	I
	August '10 (CBQ10)	3°	81,81	-1,98	I
	September '10 (CBU10)	4°	82,55	-1,24	I

	October '10 (CBV10)	5°	83,18	-0,61	I
07.05.2010	Cash (CBY00)	Cash	81,62		
	June '10 (CBM10)	1°	78,27	-3,35	I
	July '10 (CBN10)	2°	79,34	-2,28	I
	August '10 (CBQ10)	3°	80,30	-1,32	I
	September '10 (CBU10)	4°	81,12	-0,50	I
	October '10 (CBV10)	5°	81,81	0,19	N
10.05.2010	Cash (CBY00)	Cash	79,28		
	June '10 (CBM10)	1°	80,12	0,84	N
	July '10 (CBN10)	2°	81,23	1,95	N
	August '10 (CBQ10)	3°	82,19	2,91	N
	September '10 (CBU10)	4°	83,04	3,76	N
	October '10 (CBV10)	5°	83,76	4,48	N
11.05.2010	Cash (CBY00)	Cash			
	June '10 (CBM10)	1°			
	July '10 (CBN10)	2°			
	August '10 (CBQ10)	3°			
	September '10 (CBU10)	4°			
	October '10 (CBV10)	5°			
12.05.2010	Cash (CBY00)	Cash	79,93		
	June '10 (CBM10)	1°	81,20	1,27	N
	July '10 (CBN10)	2°	82,40	2,47	N
	August '10 (CBQ10)	3°	83,39	3,46	N
	September '10 (CBU10)	4°	84,23	4,30	N
	October '10 (CBV10)	5°	84,93	5,00	N
13.05.2010	Cash (CBY00)	Cash	80,96		
	June '10 (CBM10)	1°	80,11	-0,85	I
	July '10 (CBN10)	2°	81,43	0,47	N
	August '10 (CBQ10)	3°	82,42	1,46	N
	September '10 (CBU10)	4°	83,26	2,30	N
	October '10 (CBV10)	5°	83,93	2,97	N
14.05.2010	Cash (CBY00)	Cash	80,77		
	July '10 (CBN10)	1°	77,93	-2,84	I
	August '10 (CBQ10)	2°	78,96	-1,81	I
	September '10 (CBU10)	3°	79,80	-0,97	I
	October '10 (CBV10)	4°	80,47	-0,30	I
	CBX10 (Nov '10)	5°	81,07	0,30	N
17.05.2010	Cash (CBY00)	Cash	77,01		
	July '10 (CBN10)	1°	75,10	-1,91	I
	August '10 (CBQ10)	2°	76,11	-0,90	I
	September '10 (CBU10)	3°	76,94	-0,07	I
	October '10 (CBV10)	4°	77,59	0,58	N
	CBX10 (Nov '10)	5°	78,15	1,14	N
18.05.2010	Cash (CBY00)	Cash	76,87		
	July '10 (CBN10)	1°	74,43	-2,44	I

	August '10 (CBQ10)	2°	75,36	-1,51	I
	September '10 (CBU10)	3°	76,11	-0,76	I
	October '10 (CBV10)	4°	76,71	-0,16	I
	CBX10 (Nov '10)	5°	77,25	0,38	N
19.05.2010	Cash (CBY00)	Cash	75,94		
	July '10 (CBN10)	1°	73,69	-2,25	I
	August '10 (CBQ10)	2°	74,52	-1,42	I
	September '10 (CBU10)	3°	75,17	-0,77	I
	October '10 (CBV10)	4°	75,72	-0,22	I
	CBX10 (Nov '10)	5°	76,24	0,30	N
20.05.2010	Cash (CBY00)	Cash	73,66		
	July '10 (CBN10)	1°	71,84	-1,82	I
	August '10 (CBQ10)	2°	72,61	-1,05	I
	September '10 (CBU10)	3°	73,23	-0,43	I
	October '10 (CBV10)	4°	73,78	0,12	N
	CBX10 (Nov '10)	5°	74,31	0,65	N
21.05.2010	Cash (CBY00)	Cash	72,05		
	July '10 (CBN10)	1°	71,68	-0,37	I
	August '10 (CBQ10)	2°	72,47	0,42	N
	September '10 (CBU10)	3°	73,14	1,09	N
	October '10 (CBV10)	4°	73,75	1,70	N
	CBX10 (Nov '10)	5°	74,34	2,29	N
24.05.2010	Cash (CBY00)	Cash	71,53		
	July '10 (CBN10)	1°	71,17	-0,36	I
	August '10 (CBQ10)	2°	72,00	0,47	N
	September '10 (CBU10)	3°	72,69	1,16	N
	October '10 (CBV10)	4°	73,30	1,77	N
	CBX10 (Nov '10)	5°	73,89	2,36	N
25.05.2010	Cash (CBY00)	Cash	71,46		
	July '10 (CBN10)	1°	69,55	-1,91	I
	August '10 (CBQ10)	2°	70,38	-1,08	I
	September '10 (CBU10)	3°	71,09	-0,37	I
	October '10 (CBV10)	4°	71,74	0,28	N
	CBX10 (Nov '10)	5°	72,38	0,92	N
26.05.2010	Cash (CBY00)	Cash	69,07		
	July '10 (CBN10)	1°	71,74	2,67	N
	August '10 (CBQ10)	2°	72,48	3,41	N
	September '10 (CBU10)	3°	73,14	4,07	N
	October '10 (CBV10)	4°	73,77	4,70	N
	CBX10 (Nov '10)	5°	74,37	5,30	N
27.05.2010	Cash (CBY00)	Cash	71,33		
	July '10 (CBN10)	1°	74,66	3,33	N
	August '10 (CBQ10)	2°	75,43	4,10	N
	September '10 (CBU10)	3°	76,12	4,79	N
	October '10 (CBV10)	4°	76,78	5,45	N

	CBX10 (Nov '10)	5°	77,41	6,08	N
28.05.2010	Cash (CBY00)	Cash	73,67		
	July '10 (CBN10)	1°	74,02	0,35	N
	August '10 (CBQ10)	2°	74,80	1,13	N
	September '10 (CBU10)	3°	75,51	1,84	N
	October '10 (CBV10)	4°	76,22	2,55	N
	CBX10 (Nov '10)	5°	76,90	3,23	N
31.05.2010	Cash (CBY00)	Cash	74,79		
	July '10 (CBN10)	1°	74,65	-0,14	I
	August '10 (CBQ10)	2°	75,40	0,61	N
	September '10 (CBU10)	3°	76,07	1,28	N
	October '10 (CBV10)	4°	76,73	1,94	N
	CBX10 (Nov '10)	5°	77,41	2,62	N
01.06.2010	Cash (CBY00)	Cash	74,69		
	July '10 (CBN10)	1°	72,71	-1,98	I
	August '10 (CBQ10)	2°	73,55	-1,14	I
	September '10 (CBU10)	3°	74,31	-0,38	I
	October '10 (CBV10)	4°	75,05	0,36	N
	CBX10 (Nov '10)	5°	75,77	1,08	N
02.06.2010	Cash (CBY00)	Cash	73,06		
	July '10 (CBN10)	1°	73,75	0,69	N
	August '10 (CBQ10)	2°	74,59	1,53	N
	September '10 (CBU10)	3°	75,33	2,27	N
	October '10 (CBV10)	4°	76,07	3,01	N
	CBX10 (Nov '10)	5°	76,78	3,72	N
03.06.2010	Cash (CBY00)	Cash	73,27		
	July '10 (CBN10)	1°	75,41	2,14	N
	August '10 (CBQ10)	2°	76,19	2,92	N
	September '10 (CBU10)	3°	76,85	3,58	N
	October '10 (CBV10)	4°	77,52	4,25	N
	CBX10 (Nov '10)	5°	78,19	4,92	N
04.06.2010	Cash (CBY00)	Cash	74,70		
	July '10 (CBN10)	1°	72,09	-2,61	I
	August '10 (CBQ10)	2°	72,84	-1,86	I
	September '10 (CBU10)	3°	73,52	-1,18	I
	October '10 (CBV10)	4°	74,21	-0,49	I
	CBX10 (Nov '10)	5°	74,90	0,20	N
07.06.2010	Cash (CBY00)	Cash	74,26		
	July '10 (CBN10)	1°	72,12	-2,14	I
	August '10 (CBQ10)	2°	72,88	-1,38	I
	September '10 (CBU10)	3°	73,59	-0,67	I
	October '10 (CBV10)	4°	74,32	0,06	N
	CBX10 (Nov '10)	5°	75,02	0,76	N
06.20	Cash (CBY00)	Cash	72,22		

	July '10 (CBN10)	1°	72,30	0,08	N
	August '10 (CBQ10)	2°	73,00	0,78	N
	September '10 (CBU10)	3°	73,64	1,42	N
	October '10 (CBV10)	4°	74,28	2,06	N
	CBX10 (Nov '10)	5°	74,91	2,69	N
09.06.2010	Cash (CBY00)	Cash	72,03		
	July '10 (CBN10)	1°	74,27	2,24	N
	August '10 (CBQ10)	2°	74,95	2,92	N
	September '10 (CBU10)	3°	75,52	3,49	N
	October '10 (CBV10)	4°	76,08	4,05	N
	CBX10 (Nov '10)	5°	76,63	4,60	N
10.06.2010	Cash (CBY00)	Cash	73,65		
	July '10 (CBN10)	1°	75,29	1,64	N
	August '10 (CBQ10)	2°	76,06	2,41	N
	September '10 (CBU10)	3°	76,68	3,03	N
	October '10 (CBV10)	4°	77,27	3,62	N
	CBX10 (Nov '10)	5°	77,83	4,18	N
11.06.2010	Cash (CBY00)	Cash	74,97		
	July '10 (CBN10)	1°	74,35	-0,62	I
	August '10 (CBQ10)	2°	75,14	0,17	N
	September '10 (CBU10)	3°	75,80	0,83	N
	October '10 (CBV10)	4°	76,39	1,42	N
	CBX10 (Nov '10)	5°	76,96	1,99	N
14.06.2010	Cash (CBY00)	Cash	74,77		
	July '10 (CBN10)	1°	75,20	0,43	N
	August '10 (CBQ10)	2°	75,66	0,89	N
	September '10 (CBU10)	3°	76,23	1,46	N
	October '10 (CBV10)	4°	76,81	2,04	N
	CBX10 (Nov '10)	5°	77,38	2,61	N
15.06.2010	Cash (CBY00)	Cash	75,69		
	July '10 (CBN10)	1°	76,20	0,51	N
	August '10 (CBQ10)	2°	77,10	1,41	N
	September '10 (CBU10)	3°	77,62	1,93	N
	October '10 (CBV10)	4°	78,15	2,46	N
	November '10 (CBX10)	5°	78,69	3,00	N
16.06.2010	Cash (CBY00)	Cash	76,24		
	August '10 (CBQ10)	1°	78,14	1,90	N
	September '10 (CBU10)	2°	78,68	2,44	N
	October '10 (CBV10)	3°	79,23	2,99	N
	November '10 (CBX10)	4°	79,75	3,51	N
	December '10 (CBZ10)	5°	80,23	3,99	N
17.06.2010	Cash (CBY00)	Cash	77,38		
	August '10 (CBQ10)	1°	78,68	1,30	N
	September '10 (CBU10)	2°	79,14	1,76	N
	October '10 (CBV10)	3°	79,64	2,26	N

	November '10 (CBX10)	4°	80,10	2,72	N
	December '10 (CBZ10)	5°	80,54	3,16	N
18.06.2010	Cash (CBY00)	Cash	78,79		
	August '10 (CBQ10)	1°	78,22	-0,57	I
	September '10 (CBU10)	2°	78,74	-0,05	I
	October '10 (CBV10)	3°	79,25	0,46	N
	November '10 (CBX10)	4°	79,74	0,95	N
	December '10 (CBZ10)	5°	80,19	1,40	N
	21.06.2010	Cash (CBY00)	Cash	78,03	
August '10 (CBQ10)		1°	78,82	0,79	N
September '10 (CBU10)		2°	79,21	1,18	N
October '10 (CBV10)		3°	79,67	1,64	N
November '10 (CBX10)		4°	80,15	2,12	N
December '10 (CBZ10)		5°	80,61	2,58	N
22.06.2010	Cash (CBY00)	Cash	79,47		
	August '10 (CBQ10)	1°	78,04	-1,43	I
	September '10 (CBU10)	2°	78,47	-1,00	I
	October '10 (CBV10)	3°	78,93	-0,54	I
	November '10 (CBX10)	4°	79,39	-0,08	I
	December '10 (CBZ10)	5°	79,85	0,38	N
23.06.2010	Cash (CBY00)	Cash			
	August '10 (CBQ10)	1°			
	September '10 (CBU10)	2°			
	October '10 (CBV10)	3°			
	November '10 (CBX10)	4°			
	December '10 (CBZ10)	5°			
24.06.2010	Cash (CBY00)	Cash	77,13		
	August '10 (CBQ10)	1°	76,47	-0,66	I
	September '10 (CBU10)	2°	76,80	-0,33	I
	October '10 (CBV10)	3°	77,22	0,09	N
	November '10 (CBX10)	4°	77,66	0,53	N
	December '10 (CBZ10)	5°	78,09	0,96	N
25.06.2010	Cash (CBY00)	Cash	76,17		
	August '10 (CBQ10)	1°	78,12	1,95	N
	September '10 (CBU10)	2°	78,52	2,35	N
	October '10 (CBV10)	3°	79,01	2,84	N
	November '10 (CBX10)	4°	79,49	3,32	N
	December '10 (CBZ10)	5°	79,94	3,77	N
28.06.2010	Cash (CBY00)	Cash	76,92		
	August '10 (CBQ10)	1°	77,59	0,67	N
	September '10 (CBU10)	2°	78,01	1,09	N
	October '10 (CBV10)	3°	78,55	1,63	N
	November '10 (CBX10)	4°	79,08	2,16	N
	December '10 (CBZ10)	5°	79,57	2,65	N

29.06.2010	Cash (CBY00)	Cash			
	August '10 (CBQ10)	1°			
	September '10 (CBU10)	2°			
	October '10 (CBV10)	3°			
	November '10 (CBX10)	4°			
	December '10 (CBZ10)	5°			
30.06.2010	Cash (CBY00)	Cash	75,70		
	August '10 (CBQ10)	1°	75,01	-0,69	I
	September '10 (CBU10)	2°	75,28	-0,42	I
	October '10 (CBV10)	3°	75,70	0,00	I
	November '10 (CBX10)	4°	76,17	0,47	N
	December '10 (CBZ10)	5°	76,65	0,95	N
01.07.2010	Cash (CBY00)	Cash	75,52		
	August '10 (CBQ10)	1°	72,34	-3,18	I
	September '10 (CBU10)	2°	72,60	-2,92	I
	October '10 (CBV10)	3°	73,03	-2,49	I
	November '10 (CBX10)	4°	73,53	-1,99	I
	December '10 (CBZ10)	5°	74,05	-1,47	I
02.07.2010	Cash (CBY00)	Cash	73,25		
	August '10 (CBQ10)	1°	71,65	-1,60	I
	September '10 (CBU10)	2°	71,84	-1,41	I
	October '10 (CBV10)	3°	72,26	-0,99	I
	November '10 (CBX10)	4°	72,75	-0,50	I
	December '10 (CBZ10)	5°	73,25	0,00	I
05.07.2010	Cash (CBY00)	Cash	72,16		
	August '10 (CBQ10)	1°	71,47	-0,69	I
	September '10 (CBU10)	2°	71,72	-0,44	I
	October '10 (CBV10)	3°	72,20	0,04	N
	November '10 (CBX10)	4°	72,74	0,58	N
	December '10 (CBZ10)	5°	73,28	1,12	N
06.07.2010	Cash (CBY00)	Cash	72,16		
	August '10 (CBQ10)	1°	71,47	-0,69	I
	September '10 (CBU10)	2°	71,72	-0,44	I
	October '10 (CBV10)	3°	72,20	0,04	N
	November '10 (CBX10)	4°	72,74	0,58	N
	December '10 (CBZ10)	5°	73,28	1,12	N
07.07.2010	Cash (CBY00)	Cash	72,33		
	August '10 (CBQ10)	1°	73,51	1,18	N
	September '10 (CBU10)	2°	73,77	1,44	N
	October '10 (CBV10)	3°	74,29	1,96	N
	November '10 (CBX10)	4°	74,90	2,57	N
	December '10 (CBZ10)	5°	75,52	3,19	N
08.07.2010	Cash (CBY00)	Cash	72,47		
	August '10 (CBQ10)	1°	74,71	2,24	N
	September '10 (CBU10)	2°	75,02	2,55	N

	October '10 (CBV10)	3°	75,58	3,11	N
	November '10 (CBX10)	4°	76,22	3,75	N
	December '10 (CBZ10)	5°	76,87	4,40	N
09.07.2010	Cash (CBY00)	Cash	74,40		
	August '10 (CBQ10)	1°	75,42	1,02	N
	September '10 (CBU10)	2°	75,65	1,25	N
	October '10 (CBV10)	3°	76,07	1,67	N
	November '10 (CBX10)	4°	76,63	2,23	N
	December '10 (CBZ10)	5°	77,23	2,83	N
12.07.2010	Cash (CBY00)	Cash			
	August '10 (CBQ10)	1°			
	September '10 (CBU10)	2°			
	October '10 (CBV10)	3°			
	November '10 (CBX10)	4°			
	December '10 (CBZ10)	5°			
13.07.2010	Cash (CBY00)	Cash	74,62		
	August '10 (CBQ10)	1°	76,65	2,03	N
	September '10 (CBU10)	2°	76,73	2,11	N
	October '10 (CBV10)	3°	77,04	2,42	N
	November '10 (CBX10)	4°	77,53	2,91	N
	December '10 (CBZ10)	5°	78,09	3,47	N
14.07.2010	Cash (CBY00)	Cash	75,90		
	August '10 (CBQ10)	1°	76,77	0,87	N
	September '10 (CBU10)	2°	76,66	0,76	N
	October '10 (CBV10)	3°	76,98	1,08	N
	November '10 (CBX10)	4°	77,47	1,57	N
	December '10 (CBZ10)	5°	78,00	2,10	N
15.07.2010	Cash (CBY00)	Cash	76,53		
	August '10 (CBQ10)	1°	76,19	-0,34	I
	September '10 (CBU10)	2°	76,09	-0,44	I
	October '10 (CBV10)	3°	76,46	-0,07	I
	November '10 (CBX10)	4°	76,99	0,46	N
	December '10 (CBZ10)	5°	77,55	1,02	N
16.07.2010	Cash (CBY00)	Cash	76,09		
	September '10 (CBU10)	1°	75,37	-0,72	I
	October '10 (CBV10)	2°	75,79	-0,30	I
	November '10 (CBX10)	3°	76,36	0,27	N
	December '10 (CBZ10)	4°	76,94	0,85	N
	January '11 (CBF11)	5°	77,46	1,37	N
19.07.2010	Cash (CBY00)	Cash	75,72		
	September '10 (CBU10)	1°	75,62	-0,10	I
	October '10 (CBV10)	2°	76,11	0,39	N
	November '10 (CBX10)	3°	76,70	0,98	N
	December '10 (CBZ10)	4°	77,27	1,55	N
	January '11 (CBF11)	5°	77,76	2,04	N

20.07.2010	Cash (CBY00)	Cash	75,72		
	September '10 (CBU10)	1°	76,22	0,50	N
	October '10 (CBV10)	2°	76,63	0,91	N
	November '10 (CBX10)	3°	77,18	1,46	N
	December '10 (CBZ10)	4°	77,72	2,00	N
	January '11 (CBF11)	5°	78,17	2,45	N
21.07.2010	Cash (CBY00)	Cash	75,72		
	September '10 (CBU10)	1°	75,37	-0,35	I
	October '10 (CBV10)	2°	75,84	0,12	N
	November '10 (CBX10)	3°	76,44	0,72	N
	December '10 (CBZ10)	4°	77,03	1,31	N
	January '11 (CBF11)	5°	77,54	1,82	N
22.07.2010	Cash (CBY00)	Cash	76,33		
	September '10 (CBU10)	1°	77,82	1,49	N
	October '10 (CBV10)	2°	78,31	1,98	N
	November '10 (CBX10)	3°	78,90	2,57	N
	December '10 (CBZ10)	4°	79,46	3,13	N
	January '11 (CBF11)	5°	79,94	3,61	N
23.07.2010	Cash (CBY00)	Cash	76,59		
	September '10 (CBU10)	1°	77,45	0,86	N
	October '10 (CBV10)	2°	77,92	1,33	N
	November '10 (CBX10)	3°	78,51	1,92	N
	December '10 (CBZ10)	4°	79,10	2,51	N
	January '11 (CBF11)	5°	79,60	3,01	N
26.07.2010	Cash (CBY00)	Cash	77,32		
	September '10 (CBU10)	1°	77,50	0,18	N
	October '10 (CBV10)	2°	77,99	0,67	N
	November '10 (CBX10)	3°	78,59	1,27	N
	December '10 (CBZ10)	4°	79,17	1,85	N
	January '11 (CBF11)	5°	79,67	2,35	N
27.07.2010	Cash (CBY00)	Cash	77,24		
	September '10 (CBU10)	1°	76,13	-1,11	I
	October '10 (CBV10)	2°	76,59	-0,65	I
	November '10 (CBX10)	3°	77,21	-0,03	I
	December '10 (CBZ10)	4°	77,82	0,58	N
	January '11 (CBF11)	5°	78,34	1,10	N
28.07.2010	Cash (CBY00)	Cash	76,95		
	September '10 (CBU10)	1°	76,06	-0,89	I
	October '10 (CBV10)	2°	76,50	-0,45	I
	November '10 (CBX10)	3°	77,13	0,18	N
	December '10 (CBZ10)	4°	77,77	0,82	N
	January '11 (CBF11)	5°	78,33	1,38	N
29.07.2010	Cash (CBY00)	Cash	75,93		
	September '10 (CBU10)	1°	77,59	1,66	N
	October '10 (CBV10)	2°	77,89	1,96	N

	November '10 (CBX10)	3°	78,44	2,51	N
	December '10 (CBZ10)	4°	79,03	3,10	N
	January '11 (CBF11)	5°	79,57	3,64	N
30.07.2010	Cash (CBY00)	Cash	76,76		
	September '10 (CBU10)	1°	78,18	1,42	N
	October '10 (CBV10)	2°	78,48	1,72	N
	November '10 (CBX10)	3°	79,05	2,29	N
	December '10 (CBZ10)	4°	79,66	2,90	N
	January '11 (CBF11)	5°	80,20	3,44	N
02.08.2010	Cash (CBY00)	Cash	77,16		
	September '10 (CBU10)	1°	80,82	3,66	N
	October '10 (CBV10)	2°	81,04	3,88	N
	November '10 (CBX10)	3°	81,57	4,41	N
	December '10 (CBZ10)	4°	82,14	4,98	N
	January '11 (CBF11)	5°	82,64	5,48	N
03.08.2010	Cash (CBY00)	Cash	80,02		
	September '10 (CBU10)	1°	82,68	2,66	N
	October '10 (CBV10)	2°	82,76	2,74	N
	November '10 (CBX10)	3°	83,22	3,20	N
	December '10 (CBZ10)	4°	83,74	3,72	N
	January '11 (CBF11)	5°	84,20	4,18	N
04.08.2010	Cash (CBY00)	Cash	81,86		
	September '10 (CBU10)	1°	82,20	0,34	N
	October '10 (CBV10)	2°	82,48	0,62	N
	November '10 (CBX10)	3°	83,00	1,14	N
	December '10 (CBZ10)	4°	83,54	1,68	N
	January '11 (CBF11)	5°	84,02	2,16	N
05.08.2010	Cash (CBY00)	Cash	82,31		
	September '10 (CBU10)	1°	81,61	-0,70	I
	October '10 (CBV10)	2°	81,95	-0,36	I
	November '10 (CBX10)	3°	82,50	0,19	N
	December '10 (CBZ10)	4°	83,08	0,77	N
	January '11 (CBF11)	5°	83,59	1,28	N
06.08.2010	Cash (CBY00)	Cash	81,61		
	September '10 (CBU10)	1°	80,16	-1,45	I
	October '10 (CBV10)	2°	80,59	-1,02	I
	November '10 (CBX10)	3°	81,21	-0,40	I
	December '10 (CBZ10)	4°	81,84	0,23	N
	January '11 (CBF11)	5°	82,40	0,79	N
09.08.2010	Cash (CBY00)	Cash	80,78		
	September '10 (CBU10)	1°	80,99	0,21	N
	October '10 (CBV10)	2°	81,42	0,64	N
	November '10 (CBX10)	3°	82,03	1,25	N
	December '10 (CBZ10)	4°	82,64	1,86	N
	January '11 (CBF11)	5°	83,23	2,45	N

10.08.2010	Cash (CBY00)	Cash	80,95		
	September '10 (CBU10)	1°	79,60	-1,35	I
	October '10 (CBV10)	2°	80,08	-0,87	I
	November '10 (CBX10)	3°	80,73	-0,22	I
	December '10 (CBZ10)	4°	81,36	0,41	N
	January '11 (CBF11)	5°	81,95	1,00	N
11.08.2010	Cash (CBY00)	Cash	79,52		
	September '10 (CBU10)	1°	77,64	-1,88	I
	October '10 (CBV10)	2°	78,09	-1,43	I
	November '10 (CBX10)	3°	78,72	-0,80	I
	December '10 (CBZ10)	4°	79,36	-0,16	I
	January '11 (CBF11)	5°	79,96	0,44	N
12.08.2010	Cash (CBY00)	Cash	78,21		
	September '10 (CBU10)	1°	75,52	-2,69	I
	October '10 (CBV10)	2°	75,90	-2,31	I
	November '10 (CBX10)	3°	76,47	-1,74	I
	December '10 (CBZ10)	4°	77,04	-1,17	I
	January '11 (CBF11)	5°	77,59	-0,62	I
13.08.2010	Cash (CBY00)	Cash	76,26		
	September '10 (CBU10)	1°	75,11	-1,15	I
	October '10 (CBV10)	2°	75,52	-0,74	I
	November '10 (CBX10)	3°	76,06	-0,20	I
	December '10 (CBZ10)	4°	76,66	0,40	N
	January '11 (CBF11)	5°	77,22	0,96	N
16.08.2010	Cash (CBY00)	Cash	75,47		
	October '10 (CBV10)	1°	75,63	0,16	N
	November '10 (CBX10)	2°	76,16	0,69	N
	December '10 (CBZ10)	3°	76,74	1,27	N
	January '11 (CBF11)	4°	77,29	1,82	N
	February '11 (CBG11)	5°	77,82	2,35	N
17.08.2010	Cash (CBY00)	Cash	74,95		
	October '10 (CBV10)	1°	76,93	1,98	N
	November '10 (CBX10)	2°	77,45	2,50	N
	December '10 (CBZ10)	3°	78,04	3,09	N
	January '11 (CBF11)	4°	78,59	3,64	N
	February '11 (CBG11)	5°	79,14	4,19	N
18.08.2010	Cash (CBY00)	Cash	76,89		
	October '10 (CBV10)	1°	76,47	-0,42	I
	November '10 (CBX10)	2°	76,99	0,10	N
	December '10 (CBZ10)	3°	77,59	0,70	N
	January '11 (CBF11)	4°	78,15	1,26	N
	February '11 (CBG11)	5°	78,70	1,81	N
19.08.2010	Cash (CBY00)	Cash	76,10		
	October '10 (CBV10)	1°	75,30	-0,80	I
	November '10 (CBX10)	2°	75,75	-0,35	I

	December '10 (CBZ10)	3°	76,30	0,20	N
	January '11 (CBF11)	4°	76,82	0,72	N
	February '11 ( CBG11 )	5°	77,35	1,25	N
20.08.2010	Cash (CBY00)	Cash	76,09		
	October '10 (CBV10)	1°	74,26	-1,83	I
	November '10 (CBX10)	2°	74,75	-1,34	I
	December '10 (CBZ10)	3°	75,34	-0,75	I
	January '11 (CBF11)	4°	75,87	-0,22	I
	February '11 ( CBG11 )	5°	76,41	0,32	N
23.08.2010	Cash (CBY00)	Cash	74,53		
	October '10 (CBV10)	1°	73,62	-0,91	I
	November '10 (CBX10)	2°	74,11	-0,42	I
	December '10 (CBZ10)	3°	74,71	0,18	N
	January '11 (CBF11)	4°	75,26	0,73	N
	February '11 ( CBG11 )	5°	75,80	1,27	N
24.08.2010	Cash (CBY00)	Cash	74,11		
	October '10 (CBV10)	1°	72,38	-1,73	I
	November '10 (CBX10)	2°	72,91	-1,20	I
	December '10 (CBZ10)	3°	73,52	-0,59	I
	January '11 (CBF11)	4°	74,09	-0,02	I
	February '11 ( CBG11 )	5°	74,65	0,54	N
25.08.2010	Cash (CBY00)	Cash	72,68		
	October '10 (CBV10)	1°	73,48	0,80	N
	November '10 (CBX10)	2°	73,93	1,25	N
	December '10 (CBZ10)	3°	74,52	1,84	N
	January '11 (CBF11)	4°	75,06	2,38	N
	February '11 ( CBG11 )	5°	75,60	2,92	N
26.08.2010	Cash (CBY00)	Cash	72,64		
	October '10 (CBV10)	1°	75,02	2,38	N
	November '10 (CBX10)	2°	75,41	2,77	N
	December '10 (CBZ10)	3°	75,99	3,35	N
	January '11 (CBF11)	4°	76,55	3,91	N
	February '11 ( CBG11 )	5°	77,08	4,44	N
27.08.2010	Cash (CBY00)	Cash	74,68		
	October '10 (CBV10)	1°	76,65	1,97	N
	November '10 (CBX10)	2°	77,01	2,33	N
	December '10 (CBZ10)	3°	77,60	2,92	N
	January '11 (CBF11)	4°	78,17	3,49	N
	February '11 ( CBG11 )	5°	78,71	4,03	N
30.08.2010	Cash (CBY00)	Cash	75,59		
	October '10 (CBV10)	1°	76,60	1,01	N
	November '10 (CBX10)	2°	76,99	1,40	N
	December '10 (CBZ10)	3°	77,62	2,03	N
	January '11 (CBF11)	4°	78,22	2,63	N
	February '11 ( CBG11 )	5°	78,78	3,19	N

31.08.2010	Cash (CBY00)	Cash	76,26		
	October '10 (CBV10)	1°	74,64	-1,62	I
	November '10 (CBX10)	2°	74,98	-1,28	I
	December '10 (CBZ10)	3°	75,58	-0,68	I
	January '11 (CBF11)	4°	76,20	-0,06	I
	February '11 (CBG11)	5°	76,79	0,53	N

	Normais	Invertidos	Mistos	Total
Fevereiro	2	1	0	3
Março	13	2	8	23
Abril	12	1	7	20
Maió	6	2	12	20
Junho	12	0	8	20
Julho	11	2	8	21
Agosto	10	1	11	22
Total	66	9	54	129
Percentagem	51,16%	6,98%	41,86%	100,00%

## Anexo 4 – 4º Teste – Cost of Carry

Formula: Discreta Simples  $F = S*[1+(cc*t)]$ 

			Last	Data Fecho	Nº dias	C.C
26.02.2010	Cash (CBY00)	Cash	76,77			
	April '10 (CBJ10)	1º	77,59	16.03.2010	19	0,21
	May '10 (CBK10)	2º	77,97	15.04.2010	49	0,12
	June '10 (CBM10)	3º	78,49	13.05.2010	77	0,11
	July '10 (CBN10)	4º	79,00	15.06.2010	110	0,10
	August '10 (CBQ10)	5º	79,48	15.07.2010	140	0,09

$$1^\circ \quad 77,59 = 76,77 * \left[ 1 + \frac{cc * 19}{365} \right] \quad cc = 0,21$$

$$2^\circ \quad 77,97 = 76,77 * \left[ 1 + \frac{cc * 49}{365} \right] \quad cc = 0,12$$

$$3^\circ \quad 78,49 = 76,77 * \left[ 1 + \frac{cc * 77}{365} \right] \quad cc = 0,11$$

$$4^\circ \quad 79,00 = 76,77 * \left[ 1 + \frac{cc * 110}{365} \right] \quad cc = 0,10$$

$$5^\circ \quad 79,48 = 76,77 * \left[ 1 + \frac{cc * 140}{365} \right] \quad cc = 0,09$$

			Last	Data Fecho	Nº dias	C.C
05.03.2010	Cash (CBY00)	Cash	78,86			
	April '10 (CBJ10)	1º	79,89	16.03.2010	12	0,40
	May '10 (CBK10)	2º	80,17	15.04.2010	42	0,14
	June '10 (CBM10)	3º	80,61	13.05.2010	70	0,12
	July '10 (CBN10)	4º	81,07	15.06.2010	103	0,10
	August '10 (CBQ10)	5º	81,51	15.07.2010	133	0,09

$$1^\circ \quad 79,89 = 78,86 * \left[ 1 + \frac{cc * 12}{365} \right] \quad cc = 0,40$$

$$2^\circ \quad 80,17 = 78,86 * \left[ 1 + \frac{cc * 42}{365} \right] \quad cc = 0,14$$

$$3^\circ \quad 80,61 = 78,86 * \left[ 1 + \frac{cc * 70}{365} \right] \quad cc = 0,12$$

$$4^\circ \quad 81,07 = 78,86 * \left[ 1 + \frac{cc * 103}{365} \right] \quad cc = 0,10$$

$$5^\circ \quad 81,51 = 78,86 * \left[ 1 + \frac{cc * 133}{365} \right] \quad cc = 0,09$$

			Last	Data Fecho	Nº dias	C.C
12.03.2010	Cash (CBY00)	Cash	80,28			
	April '10 (CBJ10)	1º	79,39	16.03.2010	5	-0,81
	May '10 (CBK10)	2º	79,96	15.04.2010	35	-0,04
	June '10 (CBM10)	3º	80,37	13.05.2010	63	0,01
	July '10 (CBN10)	4º	80,80	15.06.2010	96	0,02
	August '10 (CBQ10)	5º	81,20	15.07.2010	126	0,03

$$\begin{aligned}
 & \boxed{1^\circ} \quad 79,39 = 80,28 * \left| 1 + \left| cc * \frac{5}{365} \right| \right| \quad cc = -0,81 \\
 & \boxed{2^\circ} \quad 79,96 = 80,28 * \left| 1 + \left| cc * \frac{35}{365} \right| \right| \quad cc = -0,04 \\
 & \boxed{3^\circ} \quad 80,37 = 80,28 * \left| 1 + \left| cc * \frac{63}{365} \right| \right| \quad cc = 0,01 \\
 & \boxed{4^\circ} \quad 80,80 = 80,28 * \left| 1 + \left| cc * \frac{96}{365} \right| \right| \quad cc = 0,02 \\
 & \boxed{5^\circ} \quad 81,20 = 80,28 * \left| 1 + \left| cc * \frac{126}{365} \right| \right| \quad cc = 0,03
 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
24.03.2010	Cash (CBY00)	Cash	80,75			
	May '10 (CBK10)	1º	79,62	15.04.2010	23	-0,22
	June '10 (CBM10)	2º	80,07	13.05.2010	51	-0,06
	July '10 (CBN10)	3º	80,53	15.06.2010	84	-0,01
	August '10 (CBQ10)	4º	80,93	15.07.2010	114	0,01
	September '10 (CBU10)	5º	81,26	16.08.2010	146	0,02

$$\begin{aligned}
 & \boxed{1^\circ} \quad 79,62 = 80,75 * \left| 1 + \left| cc * \frac{23}{365} \right| \right| \quad cc = -0,22 \\
 & \boxed{2^\circ} \quad 80,07 = 80,75 * \left| 1 + \left| cc * \frac{51}{365} \right| \right| \quad cc = -0,06 \\
 & \boxed{3^\circ} \quad 80,53 = 80,75 * \left| 1 + \left| cc * \frac{84}{365} \right| \right| \quad cc = -0,01 \\
 & \boxed{4^\circ} \quad 80,93 = 80,75 * \left| 1 + \left| cc * \frac{114}{365} \right| \right| \quad cc = 0,01 \\
 & \boxed{5^\circ} \quad 81,26 = 80,75 * \left| 1 + \left| cc * \frac{146}{365} \right| \right| \quad cc = 0,02
 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
31.03.2010	Cash (CBY00)	Cash	81,26			
	May '10 (CBK10)	1º	82,70	15.04.2010	16	0,40
	June '10 (CBM10)		83,25	13.05.2010	44	0,20
	July '10 (CBN10)	3º	83,70	15.06.2010	77	0,14
	August '10 (CBQ10)	4º	84,04	15.07.2010	107	0,12
	September '10 (CBU10)	5º	84,29	16.08.2010	139	0,10

$$\begin{aligned} 1^\circ \quad 82,70 &= 81,26 * \left| 1 + \left| cc * \frac{16}{365} \right| \right| \quad cc = 0,40 \\ 2^\circ \quad 83,25 &= 81,26 * \left| 1 + \left| cc * \frac{44}{365} \right| \right| \quad cc = 0,20 \\ 3^\circ \quad 83,70 &= 81,26 * \left| 1 + \left| cc * \frac{77}{365} \right| \right| \quad cc = 0,14 \\ 4^\circ \quad 84,04 &= 81,26 * \left| 1 + \left| cc * \frac{107}{365} \right| \right| \quad cc = 0,12 \\ 5^\circ \quad 84,29 &= 81,26 * \left| 1 + \left| cc * \frac{139}{365} \right| \right| \quad cc = 0,10 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
09.04.2010	Cash (CBY00)	Cash	84,79			
	May '10 (CBK10)	1º	84,83	15.04.2010	7	0,02
	June '10 (CBM10)	2º	85,64	13.05.2010	35	0,10
	July '10 (CBN10)	3º	86,30	15.06.2010	68	0,10
	August '10 (CBQ10)	4º	86,85	15.07.2010	98	0,09
	September '10 (CBU10)	5º	87,28	16.08.2010	130	0,08

$$\begin{aligned} 1^\circ \quad 84,83 &= 84,79 * \left| 1 + \left| cc * \frac{7}{365} \right| \right| \quad cc = 0,02 \\ 2^\circ \quad 85,64 &= 84,79 * \left| 1 + \left| cc * \frac{35}{365} \right| \right| \quad cc = 0,10 \\ 3^\circ \quad 86,30 &= 84,79 * \left| 1 + \left| cc * \frac{68}{365} \right| \right| \quad cc = 0,10 \\ 4^\circ \quad 86,85 &= 84,79 * \left| 1 + \left| cc * \frac{98}{365} \right| \right| \quad cc = 0,09 \\ 5^\circ \quad 87,28 &= 84,79 * \left| 1 + \left| cc * \frac{130}{365} \right| \right| \quad cc = 0,08 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
16.04.2010	Cash (CBY00)	Cash	87,16			
	June '10 (CBM10)	1º	85,99	13.05.2010	28	-0,17
	July '10 (CBN10)	2º	86,63	15.06.2010	61	-0,04
	August '10 (CBQ10)	3º	87,19	15.07.2010	91	0,00
	September '10 (CBU10)	4º	87,66	16.08.2010	123	0,02
	October '10 (CBV10)	5º	88,09	15.09.2010	153	0,03

1º	85,99	=	87,16	*		1	+		cc	*	$\frac{28}{365}$		cc	=	-0,17
2º	86,63	=	87,16	*		1	+		cc	*	$\frac{61}{365}$		cc	=	-0,04
3º	87,19	=	87,16	*		1	+		cc	*	$\frac{91}{365}$		cc	=	0,00
4º	87,66	=	87,16	*		1	+		cc	*	$\frac{123}{365}$		cc	=	0,02
5º	88,09	=	87,16	*		1	+		cc	*	$\frac{153}{365}$		cc	=	0,03

			Last	Data Fecho	Nº dias	C.C
26.04.2010	Cash (CBY00)	Cash	86,50			
	June '10 (CBM10)	1º	86,83	13.05.2010	18	0,08
	July '10 (CBN10)	2º	87,62	15.06.2010	51	0,09
	August '10 (CBQ10)	3º	88,30	15.07.2010	81	0,09
	September '10 (CBU10)	4º	88,84	16.08.2010	113	0,09
	October '10 (CBV10)	5º	89,32	15.09.2010	142	0,08

1º	86,83	=	86,50	*		1	+		cc	*	$\frac{18}{365}$		cc	=	0,08
2º	87,62	=	86,50	*		1	+		cc	*	$\frac{51}{365}$		cc	=	0,09
3º	88,30	=	86,50	*		1	+		cc	*	$\frac{81}{365}$		cc	=	0,09
4º	88,84	=	86,50	*		1	+		cc	*	$\frac{113}{365}$		cc	=	0,09
5º	89,32	=	86,50	*		1	+		cc	*	$\frac{142}{365}$		cc	=	0,08

			Last	Data Fecho	Nº dias	C.C
04.05.2010	Cash (CBY00)	Cash	88,49			
	June '10 (CBM10)	1º	85,67	13.05.2010	10	-1,16
	July '10 (CBN10)	2º	86,66	15.06.2010	43	-0,18
	August '10 (CBQ10)	3º	87,51	15.07.2010	73	-0,06
	September '10 (CBU10)	4º	88,19	16.08.2010	105	-0,01
	October '10 (CBV10)	5º	88,75	15.09.2010	134	0,01

$$\begin{array}{l} \boxed{1^\circ} \quad 85,67 = 88,49 * \left| 1 + \left| \text{cc} * \frac{10}{365} \right| \right| \quad \text{cc} = -1,16 \\ \boxed{2^\circ} \quad 86,66 = 88,49 * \left| 1 + \left| \text{cc} * \frac{43}{365} \right| \right| \quad \text{cc} = -0,18 \\ \boxed{3^\circ} \quad 87,51 = 88,49 * \left| 1 + \left| \text{cc} * \frac{73}{365} \right| \right| \quad \text{cc} = -0,06 \\ \boxed{4^\circ} \quad 88,19 = 88,49 * \left| 1 + \left| \text{cc} * \frac{105}{365} \right| \right| \quad \text{cc} = -0,01 \\ \boxed{5^\circ} \quad 88,75 = 88,49 * \left| 1 + \left| \text{cc} * \frac{134}{365} \right| \right| \quad \text{cc} = 0,01 \end{array}$$

			Last	Data Fecho	Nº dias	C.C
21.05.2010	Cash (CBY00)	Cash	72,05			
	July '10 (CBN10)	1º	71,68	15.06.2010	26	-0,07
	August '10 (CBQ10)	2º	72,47	15.07.2010	56	0,04
	September '10 (CBU10)	3º	73,14	16.08.2010	88	0,06
	October '10 (CBV10)	4º	73,75	15.09.2010	118	0,07
	CBX10 (Nov '10)	5º	74,34	14.10.2010	147	0,08

$$\begin{array}{l} \boxed{1^\circ} \quad 71,68 = 72,05 * \left| 1 + \left| \text{cc} * \frac{26}{365} \right| \right| \quad \text{cc} = -0,07 \\ \boxed{2^\circ} \quad 72,47 = 72,05 * \left| 1 + \left| \text{cc} * \frac{56}{365} \right| \right| \quad \text{cc} = 0,04 \\ \boxed{3^\circ} \quad 73,14 = 72,05 * \left| 1 + \left| \text{cc} * \frac{88}{365} \right| \right| \quad \text{cc} = 0,06 \\ \boxed{4^\circ} \quad 73,75 = 72,05 * \left| 1 + \left| \text{cc} * \frac{118}{365} \right| \right| \quad \text{cc} = 0,07 \\ \boxed{5^\circ} \quad 74,34 = 72,05 * \left| 1 + \left| \text{cc} * \frac{147}{365} \right| \right| \quad \text{cc} = 0,08 \end{array}$$

			Last	Data Fecho	Nº dias	C.C
31.05.2010	Cash (CBY00)	Cash	74,79			
	July '10 (CBN10)	1º	74,65	15.06.2010	16	-0,04
	August '10 (CBQ10)	2º	75,40	15.07.2010	46	0,06
	September '10 (CBU10)	3º	76,07	16.08.2010	78	0,08
	October '10 (CBV10)	4º	76,73	15.09.2010	108	0,09
	CBX10 (Nov '10)	5º	77,41	14.10.2010	137	0,09

$$\begin{array}{l} \boxed{1^\circ} \quad 74,65 = 74,79 * \left| 1 + \left| \text{cc} * \frac{16}{365} \right| \right| \quad \text{cc} = -0,04 \\ \boxed{2^\circ} \quad 75,40 = 74,79 * \left| 1 + \left| \text{cc} * \frac{46}{365} \right| \right| \quad \text{cc} = 0,06 \\ \boxed{3^\circ} \quad 76,07 = 74,79 * \left| 1 + \left| \text{cc} * \frac{78}{365} \right| \right| \quad \text{cc} = 0,08 \\ \boxed{4^\circ} \quad 76,73 = 74,79 * \left| 1 + \left| \text{cc} * \frac{108}{365} \right| \right| \quad \text{cc} = 0,09 \\ \boxed{5^\circ} \quad 77,41 = 74,79 * \left| 1 + \left| \text{cc} * \frac{137}{365} \right| \right| \quad \text{cc} = 0,09 \end{array}$$

			Last	Data Fecho	Nº dias	C.C
08.06.2010	Cash (CBY00)	Cash	72,22			
	July '10 (CBN10)	1º	72,30	15.06.2010	8	0,05
	August '10 (CBQ10)	2º	73,00	15.07.2010	38	0,10
	September '10 (CBU10)	3º	73,64	16.08.2010	70	0,10
	October '10 (CBV10)	4º	74,28	15.09.2010	100	0,10
	CBX10 (Nov '10)	5º	74,91	14.10.2010	129	0,11

$$\begin{array}{l} \boxed{1^\circ} \quad 72,30 = 72,22 * \left| 1 + \left| \text{cc} * \frac{8}{365} \right| \right| \quad \text{cc} = 0,05 \\ \boxed{2^\circ} \quad 73,00 = 72,22 * \left| 1 + \left| \text{cc} * \frac{38}{365} \right| \right| \quad \text{cc} = 0,10 \\ \boxed{3^\circ} \quad 73,64 = 72,22 * \left| 1 + \left| \text{cc} * \frac{70}{365} \right| \right| \quad \text{cc} = 0,10 \\ \boxed{4^\circ} \quad 74,28 = 72,22 * \left| 1 + \left| \text{cc} * \frac{100}{365} \right| \right| \quad \text{cc} = 0,10 \\ \boxed{5^\circ} \quad 74,91 = 72,22 * \left| 1 + \left| \text{cc} * \frac{129}{365} \right| \right| \quad \text{cc} = 0,11 \end{array}$$

			Last	Data Fecho	Nº dias	C.C
22.06.2010	Cash (CBY00)	Cash	79,47			
	August '10 (CBQ10)	1º	78,04	15.07.2010	24	-0,27
	September '10 (CBU10)	2º	78,47	16.08.2010	56	-0,08
	October '10 (CBV10)	3º	78,93	15.09.2010	86	-0,03
	November '10 (CBX10)	4º	79,39	14.10.2010	115	0,00
	December '10 (CBZ10)	5º	79,85	15.11.2010	147	0,01

$$\begin{aligned} 1^\circ \quad & 78,04 = 79,47 * \left| 1 + \right| \text{cc} * \frac{24}{365} \left| \right| \text{cc} = -0,27 \\ 2^\circ \quad & 78,47 = 79,47 * \left| 1 + \right| \text{cc} * \frac{56}{365} \left| \right| \text{cc} = -0,08 \\ 3^\circ \quad & 78,93 = 79,47 * \left| 1 + \right| \text{cc} * \frac{86}{365} \left| \right| \text{cc} = -0,03 \\ 4^\circ \quad & 79,39 = 79,47 * \left| 1 + \right| \text{cc} * \frac{115}{365} \left| \right| \text{cc} = 0,00 \\ 5^\circ \quad & 79,85 = 79,47 * \left| 1 + \right| \text{cc} * \frac{147}{365} \left| \right| \text{cc} = 0,01 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
01.07.2010	Cash (CBY00)	Cash	75,52			
	August '10 (CBQ10)	1º	72,34	15.07.2010	15	-1,02
	September '10 (CBU10)	2º	72,60	16.08.2010	47	-0,30
	October '10 (CBV10)	3º	73,03	15.09.2010	77	-0,16
	November '10 (CBX10)	4º	73,53	14.10.2010	106	-0,09
	December '10 (CBZ10)	5º	74,05	15.11.2010	138	-0,05

$$\begin{aligned} 1^\circ \quad & 72,34 = 75,52 * \left| 1 + \right| \text{cc} * \frac{15}{365} \left| \right| \text{cc} = -1,02 \\ 2^\circ \quad & 72,60 = 75,52 * \left| 1 + \right| \text{cc} * \frac{47}{365} \left| \right| \text{cc} = -0,30 \\ 3^\circ \quad & 73,03 = 75,52 * \left| 1 + \right| \text{cc} * \frac{77}{365} \left| \right| \text{cc} = -0,16 \\ 4^\circ \quad & 73,53 = 75,52 * \left| 1 + \right| \text{cc} * \frac{106}{365} \left| \right| \text{cc} = -0,09 \\ 5^\circ \quad & 74,05 = 75,52 * \left| 1 + \right| \text{cc} * \frac{138}{365} \left| \right| \text{cc} = -0,05 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
08.07.2010	Cash (CBY00)	Cash	72,47			
	August '10 (CBQ10)	1º	74,71	15.07.2010	8,00	1,41
	September '10 (CBU10)	2º	75,02	16.08.2010	40,00	0,32
	October '10 (CBV10)	3º	75,58	15.09.2010	70,00	0,22
	November '10 (CBX10)	4º	76,22	14.10.2010	99,00	0,19
	December '10 (CBZ10)	5º	76,87	15.11.2010	131,00	0,17

$$\begin{aligned} 1^\circ \quad 74,71 &= 72,47 * \left| 1 + \left| cc * \frac{8}{365} \right| \right| \quad cc = 1,41 \\ 2^\circ \quad 75,02 &= 72,47 * \left| 1 + \left| cc * \frac{40}{365} \right| \right| \quad cc = 0,32 \\ 3^\circ \quad 75,58 &= 72,47 * \left| 1 + \left| cc * \frac{70}{365} \right| \right| \quad cc = 0,22 \\ 4^\circ \quad 76,22 &= 72,47 * \left| 1 + \left| cc * \frac{99}{365} \right| \right| \quad cc = 0,19 \\ 5^\circ \quad 76,87 &= 72,47 * \left| 1 + \left| cc * \frac{131}{365} \right| \right| \quad cc = 0,17 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
23.07.2010	Cash (CBY00)	Cash	76,59			
	September '10 (CBU10)	1º	77,45	16.08.2010	25	0,16
	October '10 (CBV10)	2º	77,92	15.09.2010	55	0,12
	November '10 (CBX10)	3º	78,51	14.10.2010	84	0,11
	December '10 (CBZ10)	4º	79,10	15.11.2010	116	0,10
	January '11 (CBF11)	5º	79,60	16.12.2010	147	0,10

$$\begin{aligned} 1^\circ \quad 77,45 &= 76,59 * \left| 1 + \left| cc * \frac{25}{365} \right| \right| \quad cc = 0,16 \\ 2^\circ \quad 77,92 &= 76,59 * \left| 1 + \left| cc * \frac{55}{365} \right| \right| \quad cc = 0,12 \\ 3^\circ \quad 78,51 &= 76,59 * \left| 1 + \left| cc * \frac{84}{365} \right| \right| \quad cc = 0,11 \\ 4^\circ \quad 79,10 &= 76,59 * \left| 1 + \left| cc * \frac{116}{365} \right| \right| \quad cc = 0,10 \\ 5^\circ \quad 79,60 &= 76,59 * \left| 1 + \left| cc * \frac{147}{365} \right| \right| \quad cc = 0,10 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
02.08.2010	Cash (CBY00)	Cash	77,16			
	September '10 (CBU10)	1º	80,82	16.08.2010	15	1,15
	October '10 (CBV10)	2º	81,04	15.09.2010	45	0,41
	November '10 (CBX10)	3º	81,57	14.10.2010	75	0,28
	December '10 (CBZ10)	4º	82,14	15.11.2010	106	0,22
	January '11 (CBF11)	5º	82,64	16.12.2010	137	0,19

$$\begin{array}{l} \boxed{1^\circ} \quad 80,82 = 77,16 * \left| 1 + \right| \text{cc} * \frac{15}{365} \left| \right| \text{cc} = 1,15 \\ \boxed{2^\circ} \quad 81,04 = 77,16 * \left| 1 + \right| \text{cc} * \frac{45}{365} \left| \right| \text{cc} = 0,41 \\ \boxed{3^\circ} \quad 81,57 = 77,16 * \left| 1 + \right| \text{cc} * \frac{75}{365} \left| \right| \text{cc} = 0,28 \\ \boxed{4^\circ} \quad 82,14 = 77,16 * \left| 1 + \right| \text{cc} * \frac{106}{365} \left| \right| \text{cc} = 0,22 \\ \boxed{5^\circ} \quad 82,64 = 77,16 * \left| 1 + \right| \text{cc} * \frac{137}{365} \left| \right| \text{cc} = 0,19 \end{array}$$

			Last	Data Fecho	Nº dias	C.C
10.08.2010	Cash (CBY00)	Cash	80,95			
	September '10 (CBU10)	1º	79,60	16.08.2010	7	-0,87
	October '10 (CBV10)	2º	80,08	15.09.2010	37	-0,11
	November '10 (CBX10)	3º	80,73	14.10.2010	66	-0,02
	December '10 (CBZ10)	4º	81,36	15.11.2010	98	0,02
	January '11 (CBF11)	5º	81,95	16.12.2010	129	0,03

$$\begin{array}{l} \boxed{1^\circ} \quad 79,60 = 80,95 * \left| 1 + \right| \text{cc} * \frac{7}{365} \left| \right| \text{cc} = -0,87 \\ \boxed{2^\circ} \quad 80,08 = 80,95 * \left| 1 + \right| \text{cc} * \frac{37}{365} \left| \right| \text{cc} = -0,11 \\ \boxed{3^\circ} \quad 80,73 = 80,95 * \left| 1 + \right| \text{cc} * \frac{66}{365} \left| \right| \text{cc} = -0,02 \\ \boxed{4^\circ} \quad 81,36 = 80,95 * \left| 1 + \right| \text{cc} * \frac{98}{365} \left| \right| \text{cc} = 0,02 \\ \boxed{5^\circ} \quad 81,95 = 80,95 * \left| 1 + \right| \text{cc} * \frac{129}{365} \left| \right| \text{cc} = 0,03 \end{array}$$

			Last	Data Fecho	Nº dias	C.C
17.08.2010	Cash (CBY00)	Cash	74,95			
	October '10 (CBV10)	1º	76,93	15.09.2010	30	0,32
	November '10 (CBX10)	2º	77,45	14.10.2010	59	0,21
	December '10 (CBZ10)	3º	78,04	15.11.2010	91	0,17
	January '11 (CBF11)	4º	78,59	16.12.2010	122	0,15
	February '11 ( CBG11 )	5º	79,14	14.01.2011	151	0,14

$$\begin{aligned} 1^\circ \quad 76,93 &= 74,95 * \left| 1 \quad + \quad \left| \text{cc} * \frac{30}{365} \right| \right| \quad \text{cc} = 0,32 \\ 2^\circ \quad 77,45 &= 74,95 * \left| 1 \quad + \quad \left| \text{cc} * \frac{59}{365} \right| \right| \quad \text{cc} = 0,21 \\ 3^\circ \quad 78,04 &= 74,95 * \left| 1 \quad + \quad \left| \text{cc} * \frac{91}{365} \right| \right| \quad \text{cc} = 0,17 \\ 4^\circ \quad 78,59 &= 74,95 * \left| 1 \quad + \quad \left| \text{cc} * \frac{122}{365} \right| \right| \quad \text{cc} = 0,15 \\ 5^\circ \quad 79,14 &= 74,95 * \left| 1 \quad + \quad \left| \text{cc} * \frac{151}{365} \right| \right| \quad \text{cc} = 0,14 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
24.08.2010	Cash (CBY00)	Cash	74,11			
	October '10 (CBV10)	1º	72,38	15.09.2010	23	-0,37
	November '10 (CBX10)	2º	72,91	14.10.2010	52	-0,11
	December '10 (CBZ10)	3º	73,52	15.11.2010	84	-0,03
	January '11 (CBF11)	4º	74,09	16.12.2010	115	0,00
	February '11 ( CBG11 )	5º	74,65	14.01.2011	144	0,02

$$\begin{aligned} 1^\circ \quad 72,38 &= 74,11 * \left| 1 \quad + \quad \left| \text{cc} * \frac{23}{365} \right| \right| \quad \text{cc} = -0,37 \\ 2^\circ \quad 72,91 &= 74,11 * \left| 1 \quad + \quad \left| \text{cc} * \frac{52}{365} \right| \right| \quad \text{cc} = -0,11 \\ 3^\circ \quad 73,52 &= 74,11 * \left| 1 \quad + \quad \left| \text{cc} * \frac{84}{365} \right| \right| \quad \text{cc} = -0,03 \\ 4^\circ \quad 74,09 &= 74,11 * \left| 1 \quad + \quad \left| \text{cc} * \frac{115}{365} \right| \right| \quad \text{cc} = 0,00 \\ 5^\circ \quad 74,65 &= 74,11 * \left| 1 \quad + \quad \left| \text{cc} * \frac{144}{365} \right| \right| \quad \text{cc} = 0,02 \end{aligned}$$

			Last	Data Fecho	Nº dias	C.C
31.08.2010	Cash (CBY00)	Cash	76,26			
	October '10 (CBV10)	1º	74,64	15.09.2010	16	-0,48
	November '10 (CBX10)	2º	74,98	14.10.2010	45	-0,14
	December '10 (CBZ10)	3º	75,58	15.11.2010	77	-0,04
	January '11 (CBF11)	4º	76,20	16.12.2010	108	0,00
	February '11 (CBG11)	5º	76,79	14.01.2011	137	0,02

$$\begin{aligned} & \boxed{1^\circ} 74,64 = 76,26 * \left| 1 \right. + \left| cc * \frac{16}{365} \right| \left| cc = -0,48 \right. \\ & \boxed{2^\circ} 74,98 = 76,26 * \left| 1 \right. + \left| cc * \frac{45}{365} \right| \left| cc = -0,14 \right. \\ & \boxed{3^\circ} 75,58 = 76,26 * \left| 1 \right. + \left| cc * \frac{77}{365} \right| \left| cc = -0,04 \right. \\ & \boxed{4^\circ} 76,20 = 76,26 * \left| 1 \right. + \left| cc * \frac{108}{365} \right| \left| cc = 0,00 \right. \\ & \boxed{5^\circ} 76,79 = 76,26 * \left| 1 \right. + \left| cc * \frac{137}{365} \right| \left| cc = 0,02 \right. \end{aligned}$$

## Anexo 5 – 5º Teste – Spread

			Last	Data Fecho	C.C
26.02.2010	April '10 (CBJ10)	1º	77,59	16.03.2010	0,21
26.02.2010	May '10 (CBK10)	2º	77,97	15.04.2010	0,12

$F2 > F1$

$$F2 = F1 \cdot (1 + CC) \quad F2 - F1 = \text{Spread}$$

$$77,97 - 77,59 \cdot (1 + 0,21) \quad 77,97 - 93,88 = -15,91 \text{ spread}$$

			Last	Data Fecho	C.C
16.04.2010	June '10 (CBM10)	1º	85,99	13.05.2010	-0,17
16.04.2010	July '10 (CBN10)	2º	86,63	15.06.2010	-0,04

$F2 > F1$

$$F2 = F1 \cdot (1 + CC) \quad F2 - F1 = \text{Spread}$$

$$86,63 - 85,99 \cdot (1 - 0,17) \quad 86,63 - 71,37 = 15,26 \text{ spread}$$

			Last	Data Fecho	C.C
08.06.2010	August '10 (CBQ10)	2º	73,00	15.07.2010	0,10
08.06.2010	September '10 (CBU10)	3º	73,64	16.08.2010	0,10

$F2 > F1$

$$F2 = F1 \cdot (1 + CC) \quad F2 - F1 = \text{Spread}$$

$$73,64 - 73,00 \cdot (1 + 0,10) \quad 73,64 - 80,30 = -6,66 \text{ spread}$$

			Last	Data Fecho	C.C
02.08.2010	October '10 (CBV10)	2º	81,04	15.09.2010	0,41
02.08.2010	November '10 (CBX10)	3º	81,57	14.10.2010	0,28

$F2 > F1$

$$F2 = F1 \cdot (1 + CC) \quad F2 - F1 = \text{Spread}$$

$$81,57 - 81,04 \cdot (1 + 0,41) \quad 81,57 - 114,27 = -32,70 \text{ spread}$$

**Anexo 6 – Ice Brent Crude Futures - Contract Specifications**