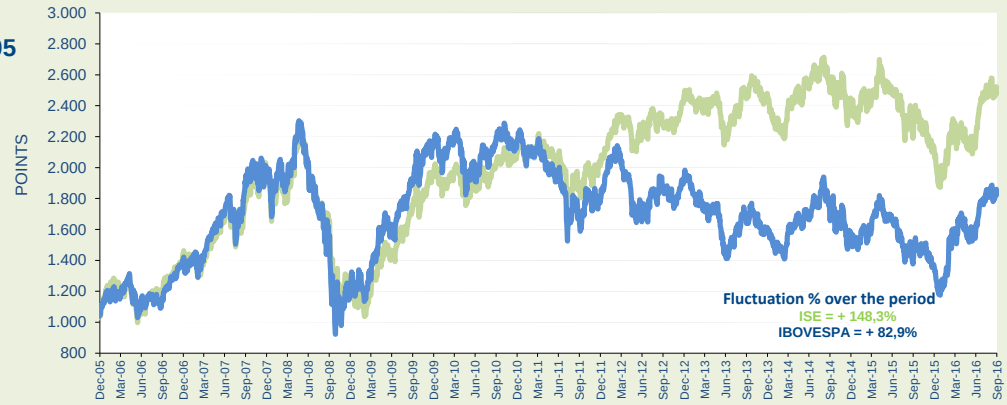
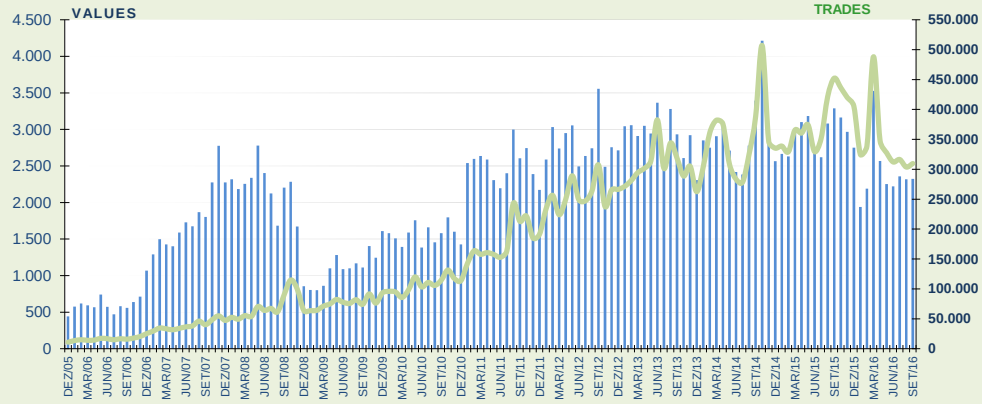
Corporate Sustainability Index ISE

BM&F BOVESPA
The New Exchange

ISE x IBOVESPA
1,000 points = November 30, 2005



AVERAGE DAILY VALUES (R$ MILLION) AND NUMBER OF TRADES



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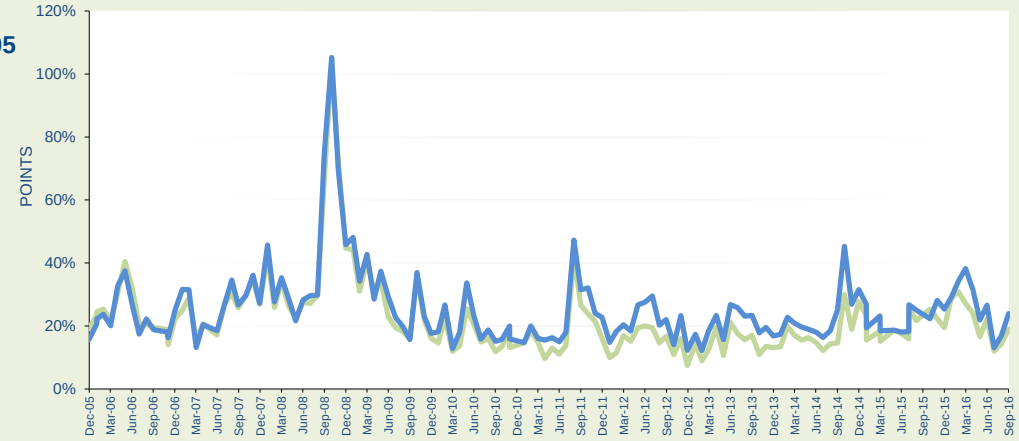
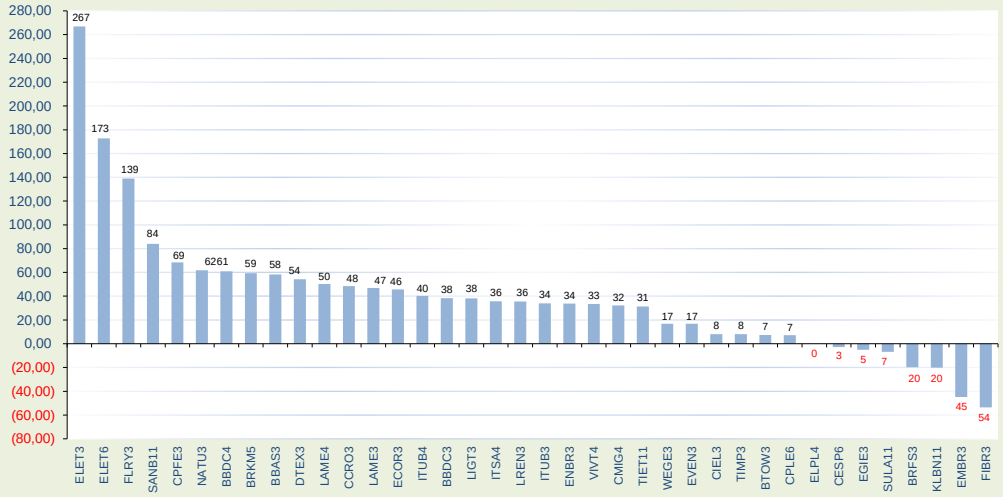


SHARE PERFORMANCE PAST 12 MONTHS (Oct/2015 to Sep/2016)



ISE Bulletin
September 2016

THEORETICAL PORTFOLIO OF September 30, 2016				PERFORMANCE	
TICKER	NAME	TYPE	WEIGHTED %	MONTH Sep, 2016	YEAR 2016
TIET11	AES TIETE E	UNT N2	0,860	-4,13	27,70
BTOW3	B2W DIGITAL	ON NM	0,682	-2,45	4,73
BBDC3	BRADESCO	ON EJ N1	1,095	-2,53	53,78
BBDC4	BRADESCO	PN EJ N1	4,202	2,16	71,43
BBAS3	BRASIL	ON NM	1,511	-1,30	59,81
BRKM5	BRASKEM	PNA N1	2,309	4,15	-3,87
BRFS3	BRF SA	ON NM	14,816	2,73	2,29
CCRO3	CCR SA	ON NM	5,070	-0,70	37,78
CMIG4	CEMIG	PN N1	2,111	-1,94	50,71
CESP6	CESP	PNB N1	0,794	8,97	10,37
CIEL3	CIELO	ON NM	10,491	-2,46	18,01
CPLE6	COPEL	PNB N1	1,009	2,03	43,92
CPFE3	CPFL ENERGIA	ON NM	2,333	4,04	65,07
DTEX3	DURATEX	ON NM	0,812	-1,04	48,10
ECOR3	ECORODOVIAS	ON NM	0,615	6,85	74,66
ELET3	ELETROBRAS	ON N1	1,492	-14,51	234,37
ELET6	ELETROBRAS	PNB N1	1,619	-16,25	128,64
ELPL4	ELETROPAULO	PN N2	0,292	-13,74	30,01
EMBR3	EMBRAER	ON EJ NM	3,574	-2,12	-53,38
ENBR3	ENERGIAS BR	ON NM	0,993	0,56	27,22
EGIE3	ENGIE BRASIL	ON NM	2,330	-1,28	-5,38
EVEN3	EVEN	ON NM	0,277	-8,79	-2,50
FIBR3	FIBRIA	ON NM	1,835	4,54	-54,87
FLRY3	FLEURY	ON NM	2,050	0,31	142,72
ITSA4	ITAUSA	PN N1	1,714	-2,85	38,64
ITUB3	ITAUUNIBANCO	ON ED N1	0,487	1,65	32,42
ITUB4	ITAUUNIBANCO	PN ED N1	5,495	-0,88	40,15
KLBN11	KLABIN S/A	UNT N2	2,628	0,24	-25,87
LIGT3	LIGHT S/A	ON NM	0,460	4,54	61,17
LAME3	LOJAS AMERIC	ON	0,946	2,65	38,93
LAME4	LOJAS AMERIC	PN	3,579	4,99	25,44
LREN3	LOJAS RENNER	ON EJ NM	5,397	-3,00	44,72
NATU3	NATURA	ON NM	1,866	-4,30	45,45
SANB11	SANTANDER BR	UNT	0,459	0,22	34,34
SULA11	SUL AMERICA	UNT N2	1,357	-0,61	-11,52
VIVT4	TELEF BRASIL	PN EJ	6,724	-3,57	35,91
TIMP3	TIM PART S/A	ON NM	2,219	-4,93	18,24
WEGE3	WEG	ON EJ NM	3,497	7,14	20,29

MARKET CAPITALIZATION - September 30, 2106		
COMPANY	IN BRL	IN USD
ITAUUNIBANCO	199.385.480.853	61.421.194.274
BRADESCO	161.109.986.054	49.630.332.713
SANTANDER BR	83.690.927.173	25.781.198.685
TELEF BRASIL	74.807.155.515	23.044.530.686
CIELO	73.603.048.033	22.673.602.376
BRASIL	65.331.508.056	20.125.533.872
ITAUSA	61.738.703.100	19.018.761.352
BRF SA	44.946.019.969	13.845.733.463
CCR SA	29.909.047.168	9.213.556.518
WEG	28.509.475.322	8.782.414.923
ELETROBRAS	27.275.211.677	8.402.196.931
LOJAS AMERIC	25.429.645.305	7.833.665.611
ENGIE BRASIL	25.130.574.392	7.741.536.070
CPFL ENERGIA	24.623.357.706	7.585.286.706
TIM PART S/A	19.126.156.584	5.891.860.201
BRASKEM	19.056.384.975	5.870.366.883
KLABIN S/A	18.853.996.755	5.808.020.687
LOJAS RENNER	15.730.620.863	4.845.856.960
NATURA	13.467.602.215	4.148.728.425
FIBRIA	12.746.036.204	3.926.448.218
CEMIG	10.792.446.097	3.324.639.917
EMBRAER	10.373.915.266	3.195.710.451
ENERGIAS BR	8.726.508.666	2.688.222.742
COPEL	7.393.042.383	2.277.445.131
AES TIETE E	6.590.739.455	2.030.293.714
FLEURY	5.993.850.203	1.846.420.492
DURATEX	5.949.346.709	1.832.711.080
SUL AMERICA	5.530.131.717	1.703.570.857
B2W DIGITAL	5.451.618.479	1.679.384.659
ECORODOVIAS	4.966.834.821	1.530.045.845
CESP	4.697.042.990	1.446.935.799
LIGHT S/A	3.238.472.873	997.619.639
ELETROPAULO	2.400.937.873	739.614.895
EVEN	864.000.000	266.157.353
TOTAL = 34	1.107.439.825.450	341.149.598.130

VARIAÇÃO %	NO MÊS	NO ANO	12 MESES	ACUM.
ISE	**-0,55**	**17,21**	**11,44**	**148,26**
IBOVESPA	**0,80**	**34,64**	**29,53**	**82,87**
IGC	**-0,06**	**27,70**	**23,01**	**157,09**
IBRX 50	**0,85**	**32,98**	**26,40**	**112,43**

OVER THE PAST 12 MONTHS	
TICKER	VOLATILITY
EGIE3	22,729
VIVT4	27,740
TIET11	28,720
ENBR3	30,004
FLRY3	30,099
CPFE3	31,317
BRFS3	31,521
KLBN11	33,394
CIEL3	33,808
ITUB3	33,947
LREN3	34,957
ITSA4	35,143
WEGE3	35,245
EVEN3	35,772
LAME3	36,224
BBDC3	36,382
SANB11	36,923
CCRO3	37,749
ITUB4	37,795
EMBR3	39,684
TIMP3	39,693
LAME4	39,875
BBDC4	39,984
SULA11	41,263
DTEX3	42,563
BRKM5	42,766
NATU3	44,139
ELET6	44,716
FIBR3	45,263
ECOR3	45,467
CESP6	46,103
CPLE6	47,850
ELPL4	54,380
LIGT3	55,656
ELET3	55,755
BBAS3	58,935
BTOW3	59,079
CMIG4	62,669

THEORETICAL PORTFOLIO FOR September 01, 2016 OPENING			
TICKER	WEIGHTED % (A)	PERFORMANCE (B)	CONTRIBUTION TO INDEX (A*B)
TIET11	1,031	-4,13	(0,043)
BTOW3	0,596	-2,45	(0,015)
BBDC3	1,127	-2,53	(0,028)
BBDC4	4,123	2,16	0,089
BBAS3	1,490	-1,30	(0,019)
BRKM5	2,109	4,15	0,087
BRFS3	13,722	2,73	0,375
CCRO3	4,858	-0,70	(0,034)
CMIG4	2,194	-1,94	(0,043)
CESP6	0,812	8,97	0,073
CIEL3	10,313	-2,46	(0,254)
CPLE6	1,100	2,03	0,022
CPFE3	2,431	4,04	0,098
DTEX3	0,751	-1,04	(0,008)
ECOR3	0,547	6,85	0,037
ELET3	2,009	-14,51	(0,292)
ELET6	2,070	-16,25	(0,336)
ELPL4	0,377	-13,74	(0,052)
EMBR3	3,492	-2,12	(0,074)
ENBR3	1,401	0,56	0,008
EGIE3	2,628	-1,28	(0,034)
EVEN3	0,287	-8,79	(0,025)
FIBR3	1,670	4,54	0,076
FLRY3	1,945	0,31	0,006
ITSA4	1,730	-2,85	(0,049)
ITUB3	0,469	1,65	0,008
ITUB4	5,480	-0,88	(0,048)
KLBN11	2,773	0,24	0,007
LIGT3	0,490	4,54	0,022
LAME3	0,877	2,65	0,023
LAME4	3,242	4,99	0,162
LREN3	5,354	-4,30	(0,230)
NATU3	1,772	0,22	0,004
SANB11	0,481	-3,00	(0,014)
SULA11	1,300	-0,61	(0,008)
VIVT4	7,623	-3,57	(0,272)
TIMP3	2,221	-4,93	(0,110)
WEGE3	3,105	7,14	0,222

OVER PAST 12 MONTHS	
TICKER	BETA IN RELATION TO
FIBR3	0,094
FLRY3	0,299
EMBR3	0,485
TIET11	0,496
KLBN11	0,607
EGIE3	0,675
ENBR3	0,712
BRKM5	0,747
EVEN3	0,778
BRFS3	0,835
VIVT4	0,841
SULA11	0,886
BTOW3	0,905
CESP6	0,923
CPFE3	0,926
WEGE3	0,927
LAME3	0,981
ELET6	1,022
TIMP3	1,037
NATU3	1,080
CIEL3	1,081
ITUB3	1,105
LREN3	1,133
DTEX3	1,140
LAME4	1,154
CCRO3	1,179
ELPL4	1,180
ITSA4	1,228
LIGT3	1,228
SANB11	1,278
BBDC3	1,285
ECOR3	1,319
ITUB4	1,351
ELET3	1,397
BBDC4	1,415
CPLE6	1,481
CMIG4	1,754
BBAS3	1,827

PORTFOLIO INFORMATION – September 30, 2016	
% OF HEAVIEST WEIGHTED	14,82
% OF LIGHTEST WEIGHTED	0,28
% OF 5 LARGEST	42,92
% OF 10 LARGEST	62,85

AVERAGE PERFORMANCE % PER SECTOR	FOR THE MONTH
Food	2,73
Construction and engineering	-8,79
Trading	0,22
Electricity	-2,88
Financial intermediaries	-0,97
Wood and paper	1,25
Machinery and equipment	7,14
Transport equipment	-2,12
Insurance	-0,61
Personal hygiene and cleaning produ	0,22
Chemicals	4,15
Pharmaceutical/Medical Products	0,31
Diversified Financial Services	-2,46
Wireless Communications	-3,57
Mobile Communications	-4,93
Transportation	3,07