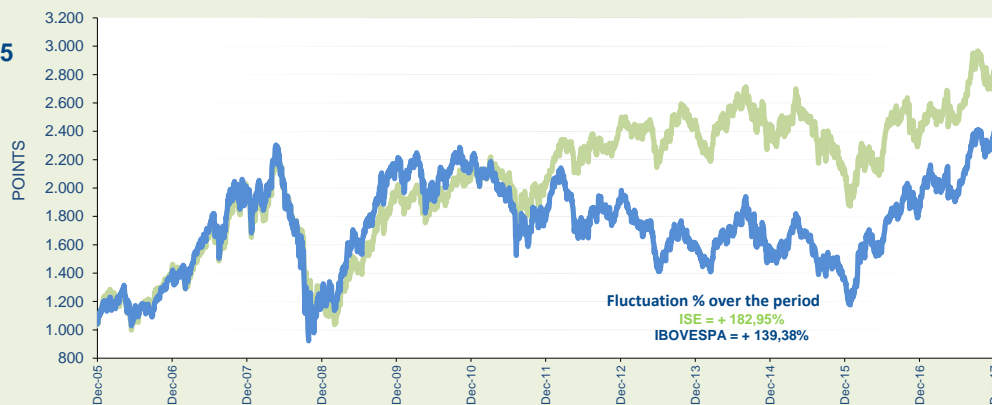
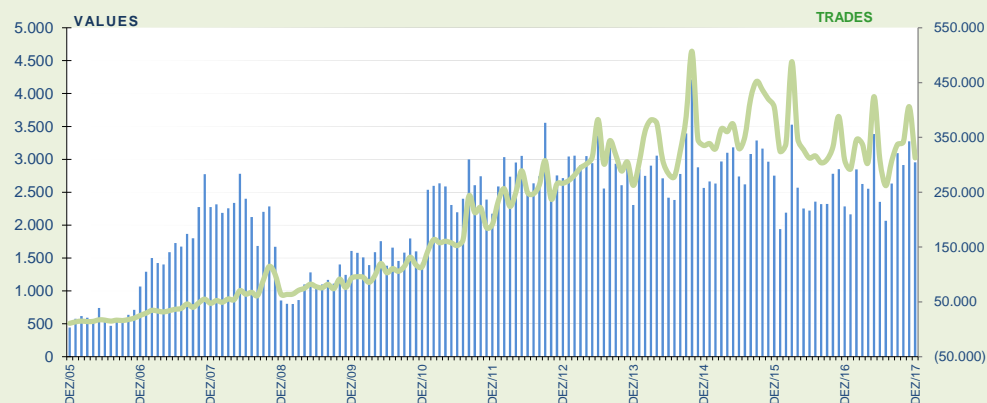


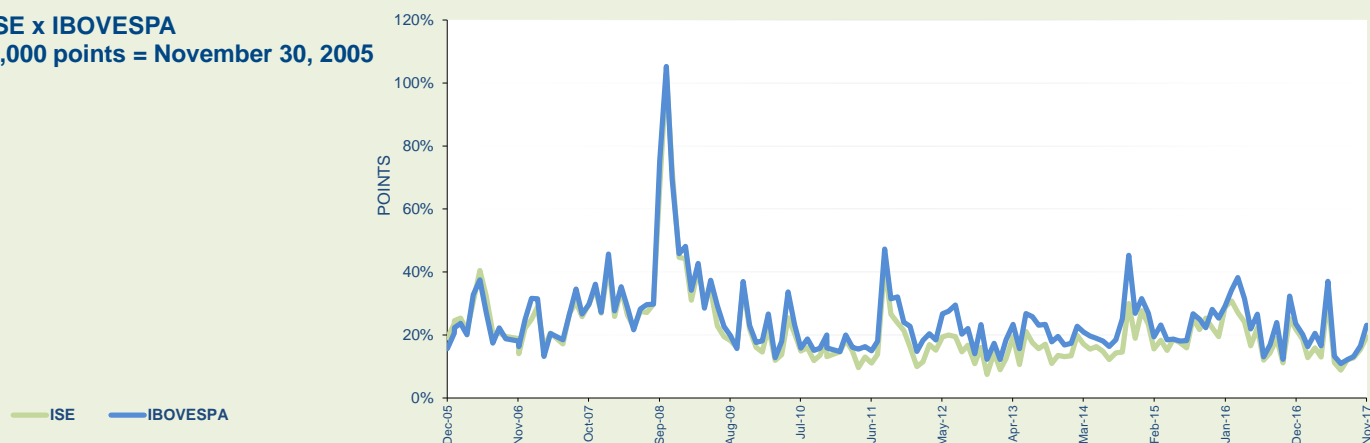
**ISE x IBOVESPA**  
1,000 points = November 30, 2005



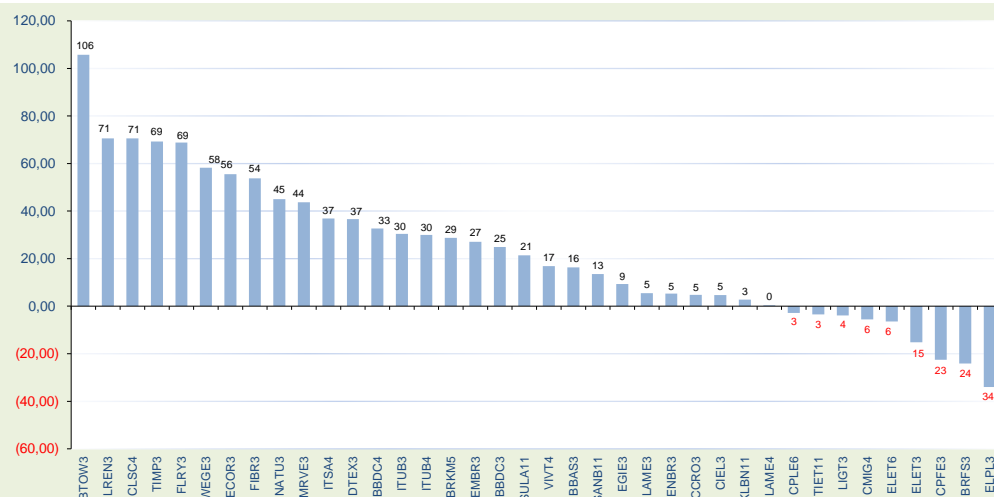
**AVERAGE DAILY VALUES  
(R\$ MILLION)  
AND NUMBER OF TRADES**



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



**SHARE PERFORMANCE  
PAST 12 MONTHS  
(Jan to Dec/2017)**





THEORETICAL PORTFOLIO OF December 28, 2017				PERFORMANCE	
TICKER	NAME	TYPE	WEIGHTED %	MONTH Oct/2017	YEAR 2017
TIET11	AES TIETE E	UNT N2	1,122	-2,47	-3,43
BTOW3	B2W DIGITAL	ON NM	1,048	19,26	105,79
BBDC3	BRADESCO	ON EJ N1	1,073	7,77	24,90
BBDC4	BRADESCO	PN EJ N1	4,194	5,92	32,68
BBA33	BRASIL	ON NM	1,684	6,56	16,30
BRKM5	BRASKEM	PNA N1	3,585	-2,87	28,75
BRFS3	BRF SA	ON NM	9,177	-4,89	-24,15
CCRO3	CCR SA	ON NM	5,583	2,02	4,77
CLSC4	CELESC	PN N2	0,179	39,40	70,55
CMIG4	CEMIG	PN N1	1,907	4,09	-5,57
CIEL3	CIELO	ON EJ NM	8,108	3,14	4,67
CPLE6	COPEL	PNB N1	0,722	8,15	-2,88
CPFE3	CPFL ENERGIA	ON NM	0,300	-7,81	-22,58
DTEX3	DURATEX	ON NM	0,772	5,09	36,60
ECOR3	ECORODOVIAS	ON NM	0,705	2,24	55,53
ELET3	ELETRORAS	ON N1	1,443	3,26	-15,21
ELET6	ELETRORAS	PNB N1	1,427	6,27	-6,45
ELPL3	ELETRORAUO	ON NM	0,523	2,19	-34,00
EMBR3	EMBRAER	ON EJ NM	4,617	28,29	27,04
ENBR3	ENERGIAS BR	ON EJ NM	1,159	2,22	5,27
EGIE3	ENGIE BRASIL	ON NM	2,120	0,23	9,33
FIBR3	FIBRIA	ON NM	3,403	5,93	53,73
FLRY3	FLEURY	ON NM	2,737	12,89	68,85
ITSA4	ITAUSA	PN EJ N1	1,790	5,77	36,88
ITUB3	ITAUNIBANCO	ON N1	0,511	1,94	30,37
ITUB4	ITAUNIBANCO	PN N1	5,681	3,52	29,93
KLBN11	KLABIN S/A	UNT N2	2,806	-1,40	2,71
LIGT3	LIGHT S/A	ON NM	0,463	3,66	-3,86
LAME3	LOJAS AMERIC	ON N1	0,789	8,42	5,47
LAME4	LOJAS AMERIC	PN N1	3,546	14,97	0,42
LREN3	LOJAS RENNER	ON EJ NM	7,744	4,80	70,57
MRVE3	MRV	ON NM	1,287	12,66	43,68
NATU3	NATURA	ON EJ NM	1,748	13,93	45,05
SANB11	SANTANDER BR	UNT	0,521	10,31	13,49
SULA11	SUL AMERICA	UNT N2	1,627	4,30	21,39
VIVT4	TELEF BRASIL	PN EJ	6,312	4,01	16,83
TIMP3	TIM PART S/A	ON NM	3,228	11,02	69,29
WEGE3	WEG	ON EJ NM	4,359	5,59	58,23

MARKET CAPITALIZATION - December 28, 2017		
COMPANY	IN BRL	IN USD
ITAUNIBANCO	262.686.343.832	79.409.414.701
BRADESCO	201.320.839.294	60.858.778.505
SANTANDER BR	119.255.103.308	36.050.514.906
BRASIL	91.177.569.576	27.562.747.756
ITAUSA	80.017.630.109	24.189.126.393
TELEF BRASIL	77.974.086.866	23.571.368.460
CIELO	63.899.490.235	19.316.653.638
WEG	38.922.052.662	11.766.037.685
BRASKEM	34.464.380.675	10.418.494.763
CCR SA	32.623.000.000	9.861.850.060
TIM PART S/A	31.715.525.475	9.587.522.816
BRF SA	29.736.520.804	8.989.274.729
ELETRÓBRAS	27.052.789.908	8.177.989.694
FIBRIA	26.505.772.811	8.012.627.815
LOJAS RENNER	25.312.716.574	7.651.969.944
LOJAS AMERIC	25.117.627.057	7.592.994.878
ENGIE BRASIL	23.178.875.238	7.006.915.126
CPFL ENERGIA	19.696.650.335	5.954.247.381
KLABIN S/A	18.580.636.559	5.616.879.250
EMBRAER	14.809.300.880	4.476.814.051
NATURA	14.256.770.068	4.309.785.389
CEMIG	9.797.327.831	2.961.707.325
FLEURY	9.336.394.005	2.822.368.200
B2W DIGITAL	9.297.309.076	2.810.552.925
ENERGIAS BR	8.495.905.516	2.568.290.664
SUL AMERICA	7.354.913.037	2.223.371.535
ECORODÓVIAS	6.871.998.684	2.077.387.752
MRV	6.679.860.847	2.019.304.972
DURATEX	6.364.417.409	1.923.947.222
COPEL	6.312.841.272	1.908.355.886
AES TIETE E	5.075.853.073	1.534.417.495
LIGHT S/A	3.403.659.461	1.028.917.612
ELETRÓPAULO	2.736.072.552	827.107.785
CELESC	1.090.318.813	329.600.609
<b>TOTAL = 34</b>	<b>1.341.120.553.843</b>	<b>405.417.337.921</b>

VARIACÃO %	NO MÊS	NO ANO	12 MESES	ACUM.
ISE	4,91	17,40	17,40	182,95
IBOVESPA	6,16	26,86	26,86	139,38
IGC	5,88	29,91	29,91	237,13
IBRX 50	6,20	26,81	26,81	177,15

OVER THE PAST 12 MONTHS	
TICKER	VOLATILITY
ELET3	67,122
ELET6	56,138
BTOW3	52,523
CMIG4	48,292
LIGT3	47,388
CLSC4	42,296
DTEX3	39,561
BBA33	39,199
CPLE6	37,371
NATU3	37,365
ECOR3	37,091
FIBR3	37,046
EMBR3	35,237
LAME4	33,950
SANB11	33,502
CCRO3	31,248
ELPL3	31,069
BRKM5	30,840
MRVE3	29,619
FLRY3	29,548
LREN3	28,894
BRFS3	28,682
BBDC3	27,724
LAME3	27,649
BBDC4	27,396
KLBN11	27,002
SULA11	26,968
CIEL3	26,815
WEGE3	26,161
ITUB4	25,109
ENBR3	23,878
ITSA4	23,613
CPFE3	23,241
TIET11	22,617
TIMP3	22,335
ITUB3	22,293
EGIE3	18,198
VIVT4	16,648

THEORETICAL PORTFOLIO FOR December 01, 2017 - OPENING			
TICKER	WEIGHTED % (A)	PERFORMANCE (B)	CONTRIBUTION TO INDEX (A*B)
TIET11	1,185	-2,47	(0,029)
BTOW3	0,918	19,26	0,177
BBDC3	1,083	7,77	0,084
BBDC4	4,283	5,92	0,254
BBA33	1,641	6,56	0,108
BRKM5	3,885	-2,87	(0,112)
BRFS3	9,943	-4,89	(0,486)
CCRO3	5,712	2,02	0,115
CLSC4	0,135	39,40	0,053
CMIG4	1,933	4,09	0,079
CIEL3	8,272	3,14	0,260
CPLE6	0,707	8,15	0,058
CPFE3	0,340	-7,81	(0,027)
DTEX3	0,777	5,09	0,040
ECOR3	0,724	2,24	0,016
ELET3	1,534	3,26	0,050
ELET6	1,465	6,27	0,092
ELPL3	0,542	2,19	0,012
EMBR3	3,713	28,29	1,050
ENBR3	1,237	2,22	0,027
EGIE3	2,193	0,23	0,005
FIBR3	3,352	5,93	0,199
FLRY3	2,600	12,89	0,335
ITSA4	1,790	5,77	0,103
ITUB3	0,527	1,94	0,010
ITUB4	5,755	3,52	0,203
KLBN11	2,965	-1,40	(0,042)
LIGT3	0,478	3,66	0,018
LAME3	0,757	8,42	0,064
LAME4	3,210	14,97	0,481
LREN3	7,719	4,80	0,370
MRVE3	1,222	12,66	0,155
NATU3	1,624	13,93	0,226
SANB11	0,494	10,31	0,051
SULA11	1,613	4,30	0,069
VIVT4	6,374	4,01	0,256
TIMP3	3,085	11,02	0,340
WEGE3	4,213	5,59	0,236

OVER PAST 12 MONTHS	
TICKER	BETA IN RELATION TO
ELET3	2,099
CMIG4	1,983
BBA33	1,840
ELET6	1,762
BTOW3	1,511
CPLE6	1,459
LAME4	1,414
NATU3	1,372
CCRO3	1,371
SANB11	1,355
ECOR3	1,346
BBDC3	1,342
BBDC4	1,328
LREN3	1,269
ITUB4	1,250
LIGT3	1,239
DTEX3	1,197
ITSA4	1,153
LAME3	1,040
BRFS3	1,033
ITUB3	0,997
MRVE3	0,981
WEGE3	0,942
ELPL3	0,849
ENBR3	0,837
TIMP3	0,763
CIEL3	0,759
CLSC4	0,694
BRKM5	0,647
EGIE3	0,641
TIET11	0,630
KLBN11	0,628
VIVT4	0,619
EMBR3	0,568
FLRY3	0,567
SULA11	0,487
CPFE3	0,241
FIBR3	0,044

PORTFOLIO INFORMATION – December 28, 2017	
% OF HEAVIEST WEIGHTED	9,18
% OF LIGHTEST WEIGHTED	0,18
% OF 5 LARGEST	37,02
% OF 10 LARGEST	59,36

AVERAGE PERFORMANCE	FOR THE MONTH
% PER SECTOR	
Food	-4,89
Construction and engineering	12,66
Trading	11,86
Electricity	5,38
Financial intermediaries	5,97
Wood and paper	3,21
Machinery and equipment	5,59
Transport equipment	28,29
Insurance	4,30
Personal hygiene and cleaning produ	13,93
Chemicals	-2,87
Pharmaceutical/Medical Products	12,89
Diversified Financial Services	3,14
Wireless Communications	4,01
Mobile Communications	11,02
Transportation	2,13