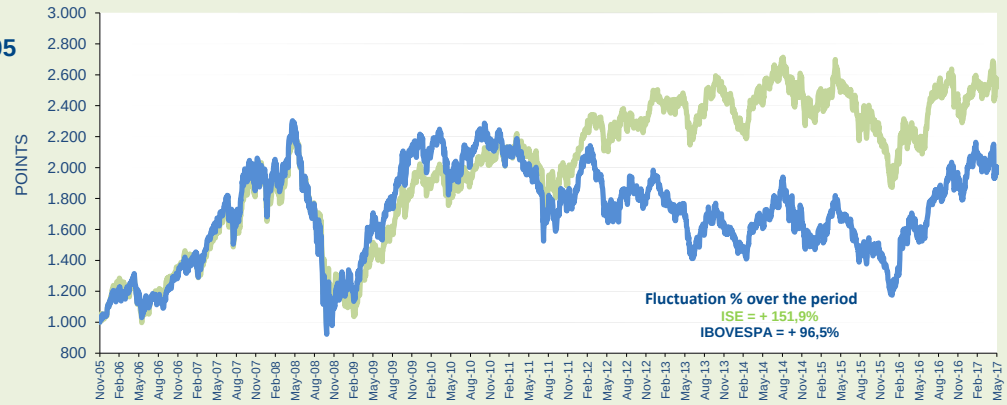
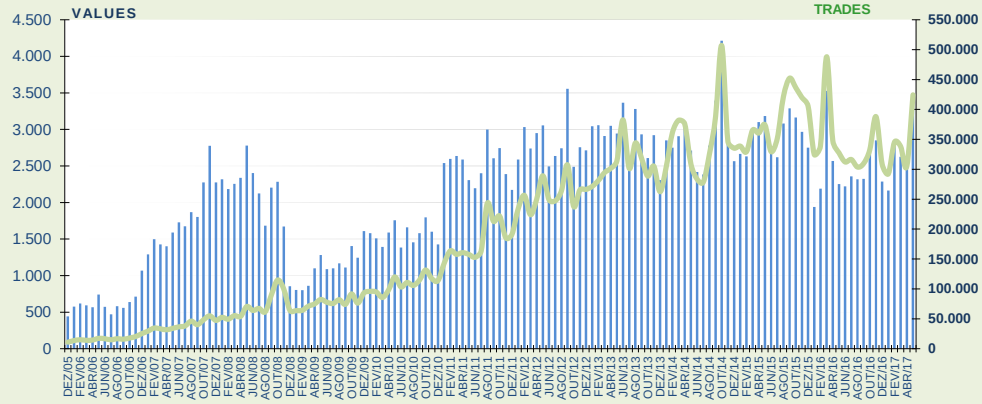
Corporate Sustainability Index ISE

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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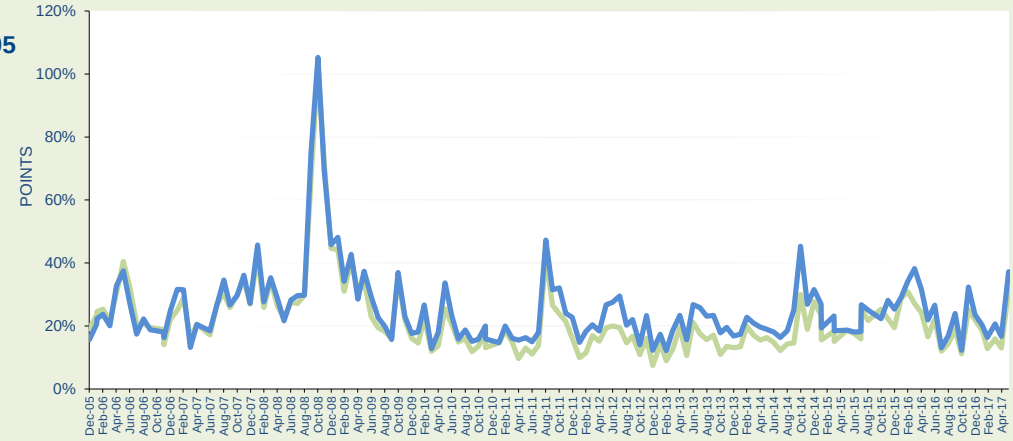
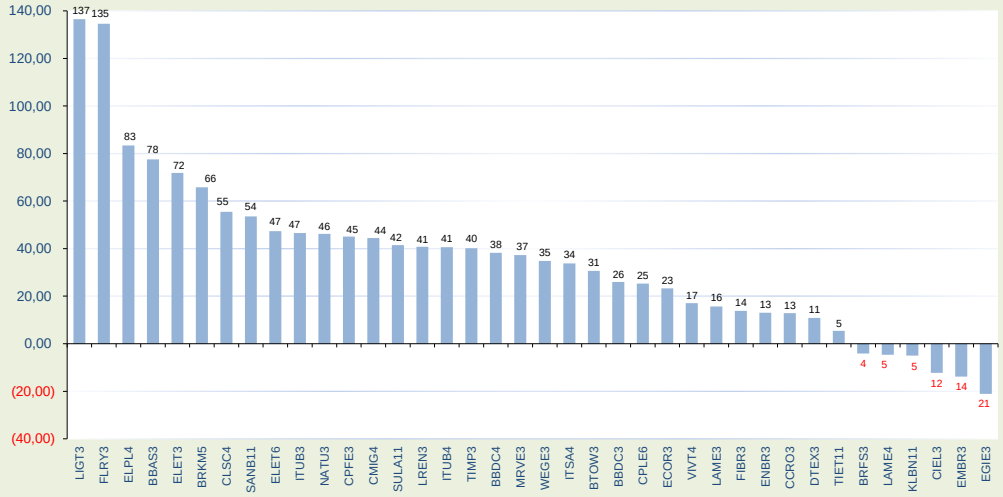


SHARE PERFORMANCE PAST 12 MONTHS (Jun/2016 to May/2017)



ISE Bulletin

May 2017

THEORETICAL PORTFOLIO OF May 31, 2017					PERFORMANCE	
TICKER	NAME	TYPE		WEIGHTED %	MONTH May/2017	YEAR 2017
TIET11	AES TIETE E	UNT	N2	1,262	4,89	1,72
BTOW3	B2W DIGITAL	ON	NM	0,700	-5,61	26,79
BBDC3	BRADESCO	ON	N1	0,986	-8,54	2,35
BBDC4	BRADESCO	PN	N1	3,683	-9,35	4,65
BBAS3	BRASIL	ON	EJ NM	1,585	-13,22	1,73
BRKM5	BRASKEM	PNA	N1	2,974	-2,96	-3,27
BRFS3	BRF SA	ON	NM	11,328	8,87	-10,22
CCRO3	CCR SA	ON	NM	6,276	-6,33	5,07
CLSC4	CELESC	PN	N2	0,132	6,04	19,38
CMIG4	CEMIG	PN	N1	1,942	-11,62	1,79
CIEL3	CIELO	ON	NM	8,644	-5,35	-0,92
CPLE6	COPEL	PNB	N1	0,863	1,68	8,41
CPFE3	CPFL ENERGIA	ON	NM	3,722	1,12	5,19
DTEX3	DURATEX	ON	NM	0,740	-10,08	18,21
ECOR3	ECORODOVIAS	ON	NM	0,621	-2,54	14,10
ELET3	ELETROBRAS	ON	N1	1,100	-23,86	-39,72
ELET6	ELETROBRAS	PNB	N1	1,209	-19,58	-28,87
ELPL4	ELETROPAULO	PN	N2	0,424	-17,62	10,80
EMBR3	EMBRAER	ON	NM	3,988	4,23	0,90
ENBR3	ENERGIAS BR	ON	NM	0,952	-0,60	-0,45
EGIE3	ENGIE BRASIL	ON	ED NM	2,073	-0,58	-3,42
FIBR3	FIBRIA	ON	NM	2,889	29,29	19,19
FLRY3	FLEURY	ON	NM	2,977	8,09	60,99
ITSA4	ITAUSA	PN	ED N1	1,575	-9,50	10,49
ITUB3	ITAUUNIBANCO	ON	ED N1	0,468	-5,18	9,87
ITUB4	ITAUUNIBANCO	PN	ED N1	5,114	-9,42	6,95
KLBN11	KLABIN S/A	UNT	N2	2,514	6,12	-4,16
LIGT3	LIGHT S/A	ON	NM	0,637	-2,56	22,64
LAME3	LOJAS AMERIC	ON		0,813	-9,36	-0,40
LAME4	LOJAS AMERIC	PN		3,309	-13,30	-14,01
LREN3	LOJAS RENNER	ON	NM	6,255	-1,94	26,02
MRVE3	MRV	ON	NM	1,230	-6,83	-10,18
NATU3	NATURA	ON	NM	1,902	-17,12	23,71
SANB11	SANTANDER BR	UNT		0,444	7,67	42,21
SULA11	SUL AMERICA	UNT	N2	1,688	6,31	16,12
VIVT4	TELEF BRASIL	PN		6,591	-1,04	10,24
TIMP3	TIM PART S/A	ON	NM	2,720	-3,31	27,45
WEGE3	WEG	ON	NM	3,670	7,34	23,45

MARKET CAPITALIZATION - May 31, 2017		
COMPANY	IN BRL	IN USD
ITAUUNIBANCO	223.040.829.564	68.761.238.574
BRADESCO	166.683.025.503	51.386.695.904
SANTANDER BR	95.635.043.031	29.483.319.367
BRASIL	81.205.918.347	25.034.965.733
TELEF BRASIL	73.970.430.675	22.804.337.847
ITAUSA	66.425.345.648	20.478.264.219
CIELO	61.970.551.541	19.104.896.119
BRF SA	35.196.341.017	10.850.677.010
CCR SA	33.491.600.000	10.325.122.545
WEG	30.672.708.444	9.456.086.705
CPFL ENERGIA	26.760.978.672	8.250.139.863
BRASKEM	24.670.937.632	7.605.801.286
TIM PART S/A	24.016.642.192	7.404.088.600
LOJAS AMERIC	21.883.955.346	6.746.602.752
ENGIE BRASIL	21.651.458.509	6.674.926.321
FIBRIA	20.550.975.367	6.335.658.466
ELETROBRAS	19.531.908.264	6.021.490.355
LOJAS RENNER	18.752.911.634	5.781.333.549
KLABIN S/A	18.289.523.284	5.638.475.594
NATURA	14.045.462.828	4.330.074.553
EMBRAER	11.854.845.354	3.654.729.277
CEMIG	9.668.042.002	2.980.559.855
FLEURY	8.935.357.806	2.754.680.706
ENERGIAS BR	8.095.384.256	2.495.725.331
SUL AMERICA	7.035.648.323	2.169.019.429
COPEL	6.809.128.146	2.099.185.543
MRV	5.751.608.908	1.773.163.026
B2W DIGITAL	5.714.614.738	1.761.758.096
DURATEX	5.555.029.543	1.712.559.590
AES TIETE E	5.354.868.349	1.650.851.913
ECORODOVIAS	5.140.031.536	1.584.619.890
LIGHT S/A	4.341.756.137	1.338.519.634
ELETROPAULO	2.107.417.350	649.695.518
CELESC	871.136.772	268.562.682
TOTAL = 34	1.165.681.416.718	359.367.825.852

VARIAÇÃO %	NO MÊS	NO ANO	12 MESES	ACUM.
ISE	-2,01	4,51	18,87	151,88
IBOVESPA	-4,12	4,12	29,38	96,48
IGC	-2,90	8,27	27,91	180,97
IBRX 50	-3,99	4,10	28,53	127,50

OVER THE PAST 12 MONTHS	
TICKER	VOLATILITY
ELET3	53,376
CMIG4	52,752
BTOW3	52,496
ELPL4	49,806
LIGT3	48,648
ELET6	46,126
BBAS3	45,863
FIBR3	42,903
ECOR3	41,648
DTEX3	41,473
CPLE6	41,432
NATU3	40,668
CCRO3	37,853
LAME4	37,810
BRKM5	37,734
SANB11	36,224
EMBR3	36,146
SULA11	35,714
CLSC4	33,233
BBDC4	32,363
KLBN11	31,753
FLRY3	31,138
LREN3	30,386
BRFS3	30,142
ITUB4	29,743
BBDC3	29,359
CIEL3	28,960
MRVE3	28,404
TIET11	28,069
WEGE3	28,023
ITSA4	28,020
LAME3	27,857
ITUB3	27,789
TIMP3	27,323
ENBR3	24,836
VIVT4	24,195
EGIE3	20,202
CPFE3	13,545

THEORETICAL PORTFOLIO FOR May 02, 2017 - OPENING			
TICKER	WEIGHTED % (A)	PERFORMANCE (B)	CONTRIBUTION TO INDEX (A*B)
TIET11	1,205	4,89	0,059
BTOW3	0,725	-5,61	(0,041)
BBDC3	1,055	-8,54	(0,090)
BBDC4	3,974	-9,35	(0,371)
BBAS3	1,796	-13,22	(0,238)
BRKM5	2,996	-2,96	(0,089)
BRFS3	10,171	8,87	0,902
CCRO3	6,550	-6,33	(0,414)
CLSC4	0,122	6,04	0,007
CMIG4	2,206	-11,62	(0,256)
CIEL3	8,929	-5,35	(0,478)
CPLE6	0,829	1,68	0,014
CPFE3	3,599	1,12	0,040
DTEX3	0,804	-10,08	(0,081)
ECOR3	0,623	-2,54	(0,016)
ELET3	1,413	-23,86	(0,337)
ELET6	1,470	-19,58	(0,288)
ELPL4	0,503	-17,62	(0,089)
EMBR3	3,740	4,23	0,158
ENBR3	0,936	-0,60	(0,006)
EGIE3	2,078	-0,58	(0,012)
FIBR3	2,238	29,29	0,655
FLRY3	2,692	8,09	0,218
ITSA4	1,704	-9,50	(0,162)
ITUB3	0,483	-5,18	(0,025)
ITUB4	5,521	-9,42	(0,520)
KLBN11	2,325	6,12	0,142
LIGT3	0,639	-2,56	(0,016)
LAME3	0,877	-9,36	(0,082)
LAME4	3,731	-13,30	(0,496)
LREN3	6,236	-1,94	(0,121)
MRVE3	1,481	-17,12	(0,254)
NATU3	1,727	7,67	0,132
SANB11	0,467	-6,83	(0,032)
SULA11	1,552	6,31	0,098
VIVT4	6,511	-1,04	(0,067)
TIMP3	2,750	-3,31	(0,091)
WEGE3	3,343	7,34	0,246

OVER PAST 12 MONTHS	
TICKER	BETA IN RELATION TO
CMIG4	1,860
BBAS3	1,830
CPLE6	1,557
ELET3	1,530
ECOR3	1,458
CCRO3	1,455
LAME4	1,433
SANB11	1,406
LIGT3	1,391
BBDC4	1,374
NATU3	1,347
ELPL4	1,318
ELET6	1,305
ITUB4	1,281
BBDC3	1,266
BTOW3	1,256
ITSA4	1,177
DTEX3	1,166
LREN3	1,157
ITUB3	1,094
BRFS3	1,005
LAME3	0,954
MRVE3	0,887
WEGE3	0,879
TIMP3	0,875
CIEL3	0,850
VIVT4	0,836
TIET11	0,780
ENBR3	0,759
EGIE3	0,750
BRKM5	0,727
SULA11	0,654
CLSC4	0,608
FLRY3	0,547
KLBN11	0,464
EMBR3	0,389
CPFE3	0,288
FIBR3	(0,330)

PORTFOLIO INFORMATION – May 31, 2017	
% OF HEAVIEST WEIGHTED	11,33
% OF LIGHTEST WEIGHTED	0,13
% OF 5 LARGEST	39,09
% OF 10 LARGEST	59,27

AVERAGE PERFORMANCE % PER SECTOR	FOR THE MONTH
Food	8,87
Construction and engineering	-17,12
Trading	-7,55
Electricity	-5,70
Financial intermediaries	-8,86
Wood and paper	8,44
Machinery and equipment	7,34
Transport equipment	4,23
Insurance	6,31
Personal hygiene and cleaning produ	7,67
Chemicals	-2,96
Pharmaceutical/Medical Products	8,09
Diversified Financial Services	-5,35
Wireless Communications	-1,04
Mobile Communications	-3,31
Transportation	-4,44