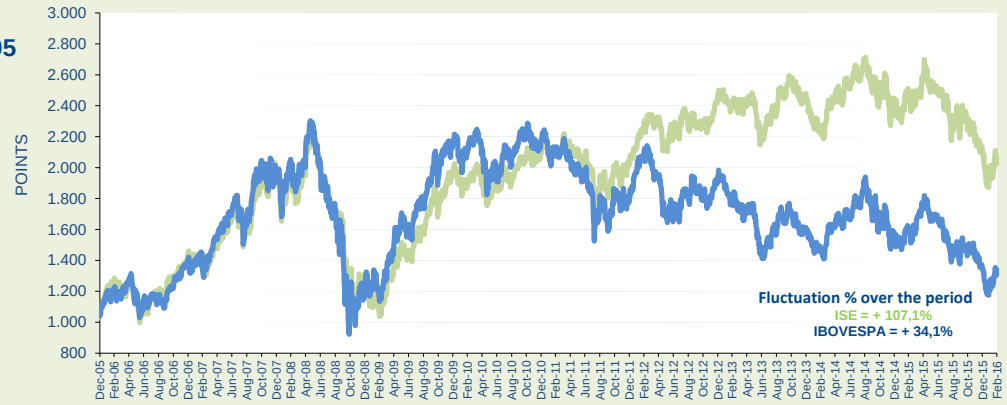
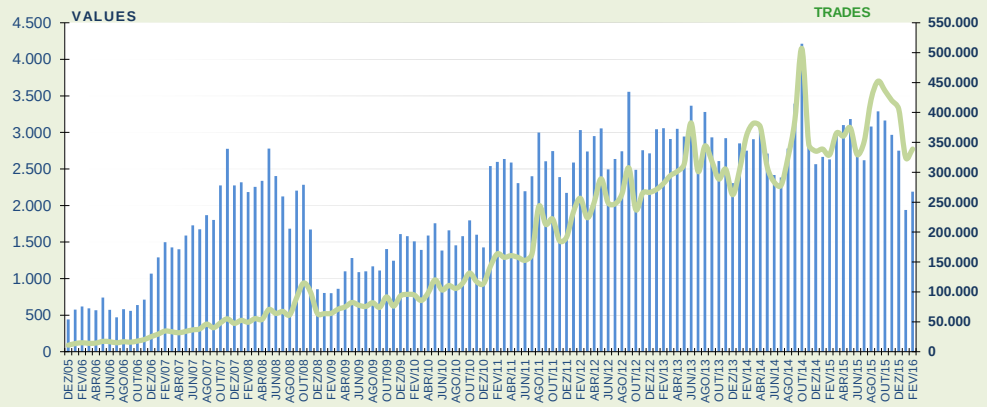
ISE Bulletin
February 2015

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



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



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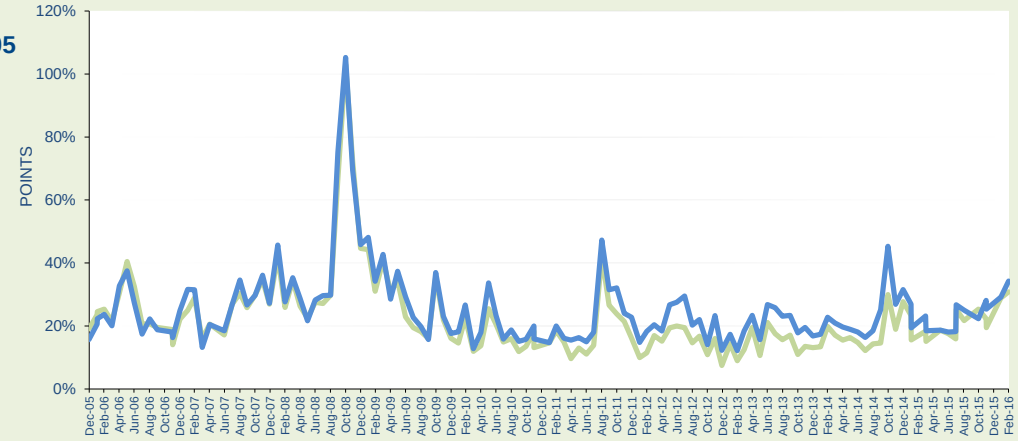

SHARE PERFORMANCE PAST 12 MONTHS (Mar/2015 to Feb/2016)

ISE Bulletin
February 2016

THEORETICAL PORTFOLIO OF February 29, 2016					PERFORMANCE	
TICKER	NAME	TYPE		WEIGHTED %	MONTH Feb, 2016	YEAR 2016
TIET11	AES TIETE E	UNT	N2	1,023	12,34	3,87
BTOW3	B2W DIGITAL	ON	NM	0,489	-12,90	-24,16
BBDC3	BRADESCO	ON	N1	1,327	18,87	13,68
BBDC4	BRADESCO	PN	N1	4,455	17,68	10,87
BBAS3	BRASIL	ON	NM	0,945	-2,24	-8,14
BRKM5	BRASKEM	PNA	N1	2,586	6,25	-7,68
BRFS3	BRF SA	ON	NM	13,514	6,57	-6,19
CCRO3	CCR SA	ON	NM	4,169	-1,17	0,64
CMIG4	CEMIG	PN	N1	1,706	-0,68	-2,08
CESP6	CESP	PNB	N1	0,948	3,11	1,49
CIEL3	CIELO	ON	NM	9,181	-8,44	-7,68
CPLE6	COPEL	PNB	N1	0,895	4,90	-4,81
CPFE3	CPFL ENERGIA	ON	NM	1,975	3,02	10,01
DTEX3	DURATEX	ON	NM	0,634	16,56	4,70
ECOR3	ECORODOVIAS	ON	NM	0,344	13,28	-11,20
ELET3	ELETROBRAS	ON	N1	0,587	-2,41	-1,39
ELET6	ELETROBRAS	PNB	N1	0,823	-2,79	-6,42
ELPL4	ELETROPAULO	PN	N2	0,258	-7,99	-13,69
EMBR3	EMBRAER	ON	NM	8,519	5,01	0,03
ENBR3	ENERGIAS BR	ON	NM	1,135	5,03	5,73
EVEN3	EVEN	ON	NM	0,358	9,93	10,19
FIBR3	FIBRIA	ON	NM	3,749	-0,14	-15,21
FLRY3	FLEURY	ON	NM	0,413	11,64	1,88
ITSA4	ITAUSA	PN	EDJ N1	1,955	1,66	1,66
ITUB3	ITAUUNIBANCO	ON	EDJ N1	0,543	3,12	-5,05
ITUB4	ITAUUNIBANCO	PN	EDJ N1	6,084	4,35	-1,07
KLBN11	KLABIN S/A	UNT	N2	4,107	3,05	-7,71
LIGT3	LIGHT S/A	ON	NM	0,303	-0,25	-18,18
LAME3	LOJAS AMERIC	ON		0,728	4,53	-3,44
LAME4	LOJAS AMERIC	PN		3,239	6,71	2,69
LREN3	LOJAS RENNER	ON	NM	4,366	1,47	5,26
NATU3	NATURA	ON	EDJ NM	1,752	19,85	14,34
OIBR3	OI	ON	N1	0,251	-42,47	-47,50
OIBR4	OI	PN	N1	0,013	-26,67	-37,95
SANB11	SANTANDER BR	UNT		0,448	14,56	-2,27
SULA11	SUL AMERICA	UNT	N2	1,481	-11,18	-13,76
VIVT4	TELEF BRASIL	PN	EJ	6,914	9,90	7,33
TIMP3	TIM PART S/A	ON	NM	2,153	9,11	1,31
TBLE3	TRACTEBEL	ON	NM	2,758	4,31	5,40
WEGE3	WEG	ON	ED NM	2,872	-14,20	-11,28

MARKET CAPITALIZATION - February 29, 2106		
COMPANY	IN BRL	IN USD
ITAUUNIBANCO	146.334.926.972	36.771.265.195
BRADESCO	116.287.440.889	29.220.886.745
TELEF BRASIL	62.166.136.136	15.621.202.165
CIELO	58.505.857.677	14.701.441.772
SANTANDER BR	55.605.042.704	13.972.520.531
ITAUSA	46.562.564.495	11.700.312.719
BRF SA	41.761.124.844	10.493.799.589
BRASIL	38.797.746.451	9.749.157.315
KLABIN S/A	24.541.765.570	6.166.892.544
FIBRIA	24.373.124.424	6.124.516.138
TRACTEBEL	23.041.799.378	5.789.978.736
EMBRAER	22.362.044.329	5.619.168.843
CCR SA	22.299.366.336	5.603.419.021
WEG	21.293.317.072	5.350.617.417
LOJAS AMERIC	20.354.201.482	5.114.635.009
TIM PART S/A	16.826.175.729	4.228.107.279
CPFL ENERGIA	16.583.337.391	4.167.086.489
BRASKEM	16.255.090.548	4.084.604.118
LOJAS RENNER	11.520.743.850	2.894.950.209
NATURA	11.462.339.637	2.880.274.308
ELETROBRAS	8.769.688.686	2.203.660.842
CEMIG	7.402.023.450	1.859.991.821
ENERGIAS BR	6.064.770.741	1.523.964.906
SUL AMERICA	5.468.799.388	1.374.208.309
AES TIETE E	5.319.673.660	1.336.735.767
COPEL	5.224.675.116	1.312.864.387
DURATEX	4.206.049.766	1.056.902.645
CESP	4.019.300.011	1.009.975.880
B2W DIGITAL	2.972.027.104	746.815.535
FLEURY	2.547.581.703	640.160.243
ECORODOVIAS	2.525.319.842	634.566.248
LIGHT S/A	1.651.865.886	415.083.397
ELETROPAULO	1.529.616.062	384.364.273
EVEN	1.059.152.072	266.145.359
OI	1.032.572.374	259.466.372
TOTAL = 35	**856.727.261.775**	**215.279.742.129**

VARIAÇÃO %	NO MÊS	NO ANO	12 MESES	ACUM.
ISE	**2,94**	**-2,23**	**-16,73**	**107,08**
IBOVESPA	**5,91**	**-1,28**	**-17,04**	**34,08**
IGC	**5,65**	**-0,18**	**-13,04**	**100,95**
IBRX 50	**5,64**	**-1,19**	**-17,28**	**57,84**

OVER THE PAST 12 MONTHS	
TICKER	VOLATILITY
OIBR3	83,682
OIBR4	78,427
BTOW3	61,741
CMIG4	56,629
BRKM5	55,413
LIGT3	51,652
ELPL4	50,251
ECOR3	49,483
ELET3	49,088
BBAS3	48,318
ELET6	45,278
NATU3	40,876
CCRO3	40,296
CPLE6	40,156
TIMP3	40,091
CESP6	38,718
EVEN3	38,060
SANB11	37,638
DTEX3	37,497
FIBR3	37,413
ENBR3	36,189
LAME3	35,957
SULA11	35,703
LAME4	34,924
BBDC4	34,808
LREN3	34,466
CPFE3	34,390
ITUB4	33,892
BBDC3	33,739
WEGE3	32,179
CIEL3	31,955
VIVT4	31,390
ITSA4	31,040
EMBR3	30,729
ITUB3	30,717
BRFS3	28,919
TIET11	28,194
KLBN11	28,174
FLRY3	28,045
TBLE3	25,436

THEORETICAL PORTFOLIO FOR February 01, 2016 OPENING			
TICKER	WEIGHTED % (A)	PERFORMANCE (B)	CONTRIBUTION TO INDEX (A*B)
TIET11	0,925	12,34	0,114
BTOW3	0,570	-12,90	(0,074)
BBDC3	1,134	18,87	0,214
BBDC4	3,849	17,68	0,680
BBAS3	0,982	-2,24	(0,022)
BRKM5	2,472	6,25	0,155
BRFS3	13,905	6,57	0,914
CCRO3	4,284	-1,17	(0,050)
CMIG4	1,745	-0,68	(0,012)
CESP6	0,934	3,11	0,029
CIEL3	10,186	-8,44	(0,860)
CPLE6	0,867	4,90	0,042
CPFE3	1,946	3,02	0,059
DTEX3	0,540	16,56	0,089
ECOR3	0,309	13,28	0,041
ELET3	0,611	-2,41	(0,015)
ELET6	0,860	-2,79	(0,024)
ELPL4	0,284	-7,99	(0,023)
EMBR3	8,240	5,01	0,413
ENBR3	1,097	5,03	0,055
EVEN3	0,331	9,93	0,033
FIBR3	3,813	-0,14	(0,005)
FLRY3	0,376	11,64	0,044
ITSA4	2,007	1,66	0,033
ITUB3	0,549	3,12	0,017
ITUB4	6,070	4,35	0,264
KLBN11	4,075	3,05	0,124
LIGT3	0,309	-0,25	(0,001)
LAME3	0,708	4,53	0,032
LAME4	3,083	6,71	0,207
LREN3	4,370	1,47	0,064
NATU3	1,500	19,85	0,298
OIBR3	0,443	-42,47	(0,188)
OIBR4	0,019	-26,67	(0,005)
SANB11	0,397	14,56	0,058
SULA11	1,693	-11,18	(0,189)
VIVT4	6,407	9,90	0,634
TIMP3	2,004	9,11	0,182
TBLE3	2,686	4,31	0,116
WEGE3	3,420	-14,20	(0,486)
TOTAL CONTRIBUITION			**2,958**

OVER PAST 12 MONTHS	
TICKER	BETA IN RELATION TO
BBAS3	1,589
CMIG4	1,418
ELET3	1,292
BBDC4	1,259
SANB11	1,258
ITUB4	1,218
BBDC3	1,178
CPLE6	1,162
ELET6	1,121
ECOR3	1,112
CCRO3	1,108
ITSA4	1,060
LAME4	1,051
LAME3	1,039
LIGT3	1,026
CPFE3	1,018
ITUB3	0,984
CIEL3	0,982
OIBR4	0,975
ELPL4	0,958
LREN3	0,958
DTEX3	0,937
TIMP3	0,931
NATU3	0,922
OIBR3	0,914
ENBR3	0,867
VIVT4	0,827
CESP6	0,807
BRKM5	0,775
TBLE3	0,775
EMBR3	0,741
SULA11	0,740
EVEN3	0,723
BTOW3	0,710
BRFS3	0,638
WEGE3	0,605
TIET11	0,582
KLBN11	0,578
FLRY3	0,385
FIBR3	0,293

PORTFOLIO INFORMATION – February 29, 2016	
% OF HEAVIEST WEIGHTED	13,51
% OF LIGHTEST WEIGHTED	0,01
% OF 5 LARGEST	44,21
% OF 10 LARGEST	65,06

AVERAGE PERFORMANCE % PER SECTOR	FOR THE MONTH
Food	6,57
Construction and engineering	9,93
Trading	-0,05
Electricity	1,69
Financial intermediaries	8,28
Wood and paper	6,49
Machinery and equipment	-14,20
Transport equipment	5,01
Insurance	-11,18
Personal hygiene and cleaning produ	19,85
Chemicals	6,25
Pharmaceutical/Medical Products	11,64
Diversified Financial Services	-8,44
Wireless Communications	-19,75
Mobile Communications	9,11
Transportation	6,05