BM&F BOVESPA
The New Exchange

ISE Bulletin

Corporate Sustainability Index ISE

September 2015

As in August both ISE and Ibovespa fell in September, by -2.72% and -3.36% respectively. In the 12 months to September 2015 the two indices also fell, by -8.39% (ISE) and -9.89% (Ibovespa).

In September, 16 of the equities that are part of the ISE portfolio gained value and 34 lost value, with the biggest gains being for BRASKEM PNA (18.48%), ELETROBRÁS PNB (16.51%) and EMBRAER ON (10.97%) and the biggest loss being CCR SA ON (-18.21%).

In terms of ISE equities grouped per sector, seven rose and 12 fell, with the main gain being for Chemicals (+18.48%). In the 12 months to September 2015, 17 of the 50 equities in the portfolio gained in value, with the highlights being FIBRIA ON (+101.71%) and KLABIN S/A UNT (+89.14%).

The annualized volatility for 2015 (246 trading sessions) of these two indicators was similar, at 21.70% for ISE and 25.02% for Ibovespa. In September, the ISE portfolio represented 48.44% of BM&FBOVESPA's total market capitalization, at BRL 984.54 billion.

10 years of ISE Forum, October 20.

On October 20 the **10 Years of ISE Forum** will be held in celebration of the 10th anniversary of the Corporate Sustainability Index (ISE). This will be a day for sharing experiences, of reflections on lessons learned and for debates about prospects in the coming years. See the full program and register **here**.

Please remember to contribute to the **Wiki Interactive Timeline**. The result will be announced at the 10 Years of ISE Forum. **Join in!**

Please check below for the graphs and tables

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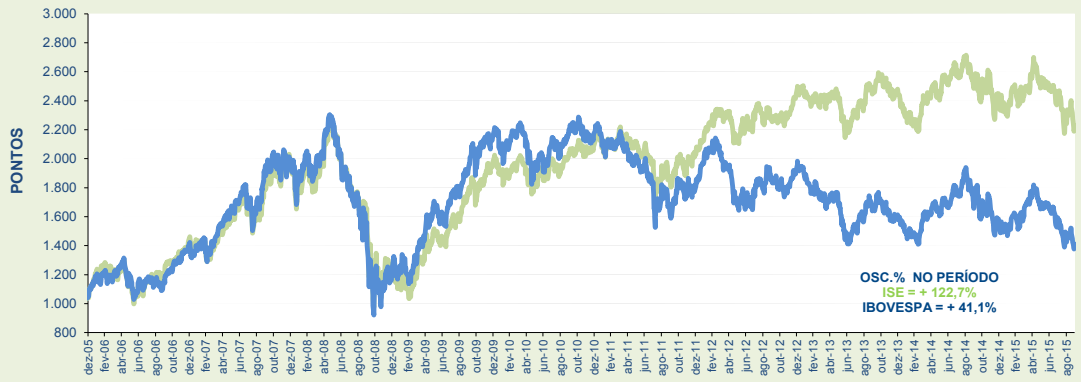
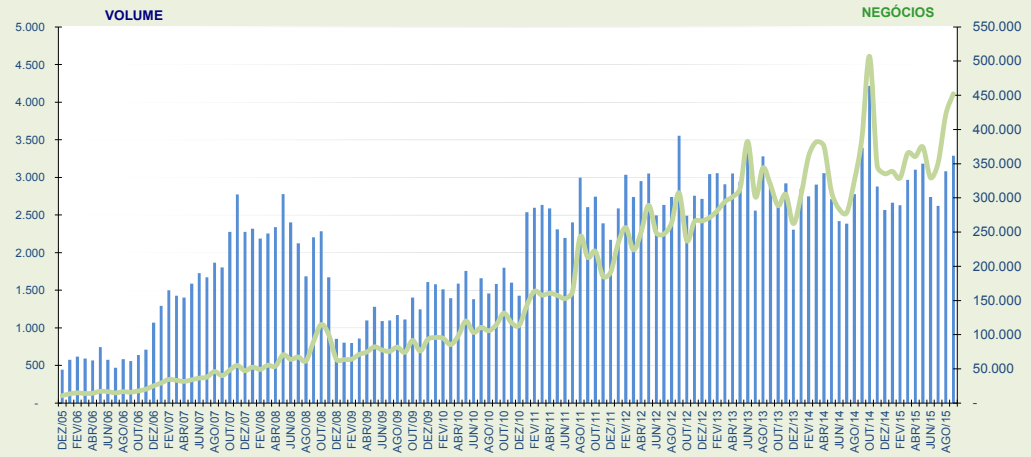
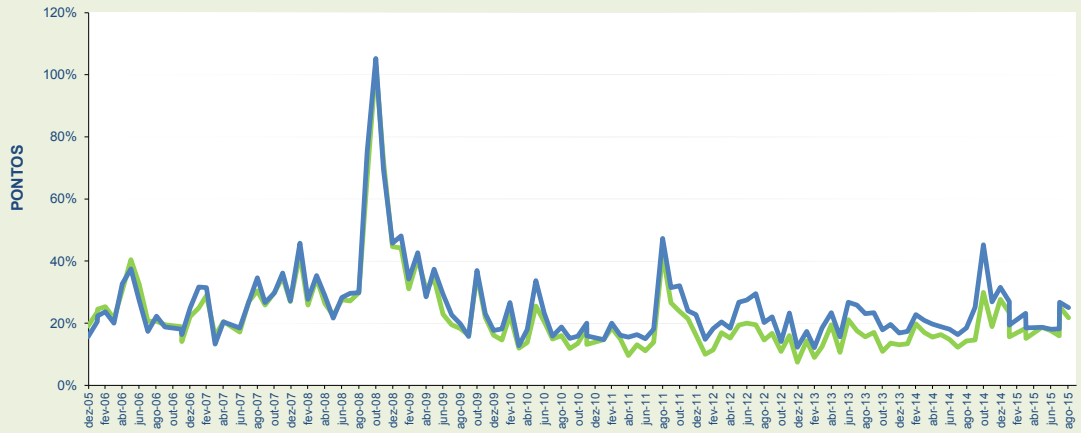
ISE x IBOVESPA
BASE 1.000 = 30/11/2005



MÉDIAS DIÁRIAS DO VOLUME (R$ MILHÕES) E Nº DE NEGÓCIOS



VOLATILIDADE ISE x IBOVESPA



LUCRATIVIDADE DAS AÇÕES ÚLTIMOS 12 MESES
(Out/2014 a Set/2015)

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CARTEIRA TEÓRICA DE 30/09/2015				LUCRATIVIDADE %	
CÓD. MEGA	NOME	TIPO	PART. %	MÊS SET/2015	ANO 2015
GETI3	AES TIETE	ON	0,223	-4,09	-4,54
GETI4	AES TIETE	PN	0,491	-6,26	-19,13
BTOW3	B2W DIGITAL	ON NM	0,460	-4,74	-33,78
BBDC3	BRADESCO	ON N1	1,209	-6,10	-16,17
BBDC4	BRADESCO	PN N1	4,014	-7,00	-25,50
BBAS3	BRASIL	ON NM	0,984	-13,56	-31,63
BRKM5	BRASKEM	PNA N1	1,237	18,48	0,30
BRFS3	BRF SA	ON NM	15,281	1,54	12,83
CCRO3	CCR SA	ON NM	2,941	-18,21	-20,76
CMIG3	CEMIG	ON N1	0,397	-8,64	-48,62
CMIG4	CEMIG	PN N1	1,487	-7,05	-45,10
CIEL3	CIELO	ON NM	7,946	-3,70	7,53
COCE5	COELCE	PNA	0,172	-8,71	-11,15
CPLE3	COPEL	ON N1	0,131	0,94	-10,25
CPLE6	COPEL	PNB N1	0,924	5,29	-6,63
CPFE3	CPFL ENERGIA	ON NM	1,287	-5,29	-17,01
DTEX3	DURATEX	ON NM	0,432	7,10	-25,79
ECOR3	ECORODOVIAS	ON NM	0,340	-12,73	-39,96
ELET3	ELETROBRAS	ON N1	0,397	5,42	-9,48
ELET6	ELETROBRAS	PNB N1	0,539	16,51	8,02
ELPL4	ELETROPAULO	PN N2	0,285	-6,25	26,44
EMBR3	EMBRAER	ON NM	5,256	10,97	4,88
ENBR3	ENERGIAS BR	ON NM	0,749	2,41	29,57
EVEN3	EVEN	ON NM	0,198	-1,43	-33,23
FIBR3	FIBRIA	ON NM	3,355	5,04	66,53
FLRY3	FLEURY	ON NM	0,285	-2,11	0,35
GGBR3	GERDAU	ON N1	0,124	-0,90	-43,57
GGBR4	GERDAU	PN N1	1,315	4,19	-41,70
GOAU3	GERDAU MET	ON N1	0,035	1,56	-69,27
GOAU4	GERDAU MET	PN N1	0,220	-2,99	-73,74
ITSA4	ITAUSA	PN N1	1,902	-1,72	-12,79
ITUB3	ITAUUNIBANCO	ON N1	0,544	-2,21	-13,09
ITUB4	ITAUUNIBANCO	PN N1	5,970	-0,09	-12,56
JSLG3	JSL	ON NM	0,141	-1,03	-24,69
KLBN11	KLABIN S/A	UNT N2	3,123	8,00	52,29
LIGT3	LIGHT S/A	ON NM	0,316	-1,20	-28,45
LAME3	LOJAS AMERIC	ON	0,558	-5,00	-9,24
LAME4	LOJAS AMERIC	PN	2,152	-0,37	-5,42
LREN3	LOJAS RENNER	ON EJB NM	3,264	-6,42	22,17
NATU3	NATURA	ON NM	0,941	-17,69	-35,13
SBSP3	SABESP	ON NM	1,511	0,70	-5,30
SANB11	SANTANDER BR	UNT	0,389	-7,38	0,74
SULA11	SUL AMERICA	UNT N2	1,205	2,00	40,76
VIVT3	TELEF BRASIL	ON	0,254	-10,14	-15,89
VIVT4	TELEF BRASIL	PN	4,872	-8,93	-15,73
TIMP3	TIM PART S/A	ON NM	1,703	-14,66	-35,16
TBLE3	TRACTEBEL	ON NM	1,931	0,66	1,92
VALE3	VALE	ON N1	6,803	-7,48	-22,20
VALE5	VALE	PNA N1	7,239	-5,87	-28,43
WEGE3	WEG	ON EJ NM	2,466	-7,50	2,82

CAPITALIZAÇÃO BURSÁTIL - 30/09/2015		
EMPRESA	EM R$	EM US$
ITAUUNIBANCO	155.221.001.814	39.069.949.360
BRADESCO	113.697.373.924	28.618.232.003
VALE	80.342.324.909	20.222.589.270
CIELO	69.165.583.439	17.409.344.167
BRF SA	61.587.886.435	15.501.997.643
TELEF BRASIL	58.710.029.994	14.777.625.914
ITAUSA	49.478.668.688	12.454.043.315
SANTANDER BR	47.129.557.812	11.862.759.650
BRASIL	43.554.338.704	10.962.858.039
FIBRIA	29.801.683.955	7.501.241.903
WEG	24.941.755.024	6.277.972.016
TRACTEBEL	22.036.576.402	5.546.723.150
KLABIN S/A	21.676.177.943	5.456.008.946
CCR SA	21.487.196.224	5.408.441.245
EMBRAER	18.881.858.622	4.752.663.954
TIM PART S/A	18.181.953.917	4.576.494.228
LOJAS AMERIC	17.468.741.926	4.396.974.987
CPFL ENERGIA	14.766.121.377	3.716.711.062
LOJAS RENNER	11.764.505.980	2.961.188.547
BRASKEM	11.148.812.843	2.806.215.320
SABESP	10.826.796.325	2.725.162.054
GERDAU	8.804.224.385	2.216.069.970
CEMIG	8.748.811.397	2.202.122.227
NATURA	8.409.165.648	2.116.631.591
ELETROBRAS	8.032.218.681	2.021.752.040
COPEL	7.324.614.250	1.843.644.252
SUL AMERICA	6.082.122.683	1.530.902.536
ENERGIAS BR	5.469.251.226	1.376.639.539
AES TIETE	5.364.236.647	1.350.206.813
DURATEX	3.913.524.775	985.054.941
B2W DIGITAL	3.819.884.168	961.485.104
ECORODOVIAS	3.408.064.388	857.827.881
FLEURY	2.539.767.035	639.272.832
COELCE	2.480.649.171	624.392.552
LIGHT S/A	2.355.438.393	592.876.335
JSL	2.025.600.000	509.854.263
ELETROPAULO	1.934.986.981	487.046.485
GERDAU MET	1.160.992.013	292.227.847
EVEN	802.529.324	202.000.887
TOTAL = 39	984.545.027.421	247.815.204.868

VARIAÇÃO %	NO MÊS	NO ANO	12 MESES	ACUM.
ISE	-2,72	-8,39	-11,50	122,76
IBOVESPA	-3,36	-9,89	-16,74	41,18
IGC	-1,80	-8,61	-10,79	109,01
IBRX 50	-3,24	-8,57	-15,40	68,05

NOS ÚLTIMOS 12 MESES	
COD. MEGA	VOLATILIDADE
WEGE3	71,676
GOAU4	58,498
GOAU3	58,269
BTOW3	56,626
ELPL4	55,349
BRKM5	54,385
VALE3	54,169
BBAS3	52,246
ELET6	51,423
ELET3	51,028
GGBR3	49,729
GGBR4	49,302
VALE5	48,666
CMIG3	46,009
ECOR3	45,984
LIGT3	45,584
EVEN3	45,579
CMIG4	44,888
BBDC4	44,261
CCRO3	42,955
BBDC3	42,663
JSLG3	40,749
SBSP3	40,590
CPFE3	40,032
TIMP3	39,888
CPLE3	39,345
SANB11	38,767
CPLE6	38,073
NATU3	37,229
ITUB4	37,008
ITSA4	36,768
ENBR3	36,512
DTEX3	35,425
SULA11	35,332
CIEL3	34,956
FIBR3	34,737
ITUB3	33,583
VIVT3	33,438
LAME4	33,415
LAME3	32,524
FLRY3	32,464
TBLE3	31,095
LREN3	31,002
GETI3	30,741
GETI4	30,546
EMBR3	30,330
VIVT4	29,682
BRFS3	25,219
KLBN11	23,107
COCE5	22,491

CARTEIRA TEÓRICA DE ABERTURA DE 01/09/2015			
COD. MEGA	PART. % (A)	LUC.% SET/15 (B)	CONTRIBUIÇÃO NO ÍNDICE (A*B)
GETI3	0,243	-4,09	(0,010)
GETI4	0,553	-6,26	(0,035)
BTOW3	0,258	-4,74	(0,012)
BBDC3	1,031	-6,10	(0,063)
BBDC4	3,464	-7,00	(0,243)
BBAS3	0,916	-13,56	(0,124)
BRKM5	1,158	18,48	0,214
BRFS3	17,232	1,54	0,265
CCRO3	3,645	-18,21	(0,664)
CMIG3	0,458	-8,64	(0,040)
CMIG4	1,683	-7,05	(0,119)
CIEL3	8,706	-3,70	(0,322)
COCE5	0,195	-8,71	(0,017)
CPLE3	0,131	0,94	0,001
CPLE6	0,886	5,29	0,047
CPFE3	1,395	-5,29	(0,074)
DTEX3	0,419	7,10	0,030
ECOR3	0,393	-12,73	(0,050)
ELET3	0,325	5,42	0,018
ELET6	0,495	16,51	0,082
ELPL4	0,312	-6,25	(0,019)
EMBR3	4,947	10,97	0,543
ENBR3	0,767	2,41	0,018
EVEN3	0,215	-1,43	(0,003)
FIBR3	3,438	5,04	0,173
FLRY3	0,305	-2,11	(0,006)
GGBR3	0,138	-0,90	(0,001)
GGBR4	1,436	4,19	0,060
GOAU3	0,038	1,56	0,001
GOAU4	0,250	-2,99	(0,007)
ITSA4	1,572	-1,72	(0,027)
ITUB3	0,452	-2,21	(0,010)
ITUB4	4,863	-0,09	(0,005)
JSLG3	0,171	-1,03	(0,002)
KLBN11	2,273	8,00	0,182
LIGT3	0,339	-1,20	(0,004)
LAME3	0,583	-5,00	(0,029)
LAME4	2,009	-0,37	(0,007)
LREN3	3,638	-6,42	(0,234)
NATU3	1,122	-17,69	(0,198)
SBSP3	1,536	0,70	0,011
SANB11	0,363	-7,38	(0,027)
SULA11	1,234	2,00	0,025
VIVT3	0,312	-10,14	(0,032)
VIVT4	4,148	-8,93	(0,370)
TIMP3	2,026	-14,66	(0,297)
TBLE3	1,989	0,66	0,013
VALE3	5,972	-7,48	(0,447)
VALE5	7,160	-5,87	(0,420)
WEGE3	2,774	-7,50	(0,208)
CONTRIBUIÇÃO TOTAL			(2,445)

NOS ÚLTIMOS 12 MESES	
COD. MEGA	BETA EM RELAÇÃO AO IBOVESPA
BBAS3	1,730
VALE3	1,689
GOAU4	1,611
BBDC4	1,494
VALE5	1,476
GOAU3	1,380
BBDC3	1,378
ELET6	1,370
GGBR4	1,354
ITUB4	1,349
ELET3	1,344
CPFE3	1,280
ITSA4	1,260
GGBR3	1,228
CCRO3	1,224
ELPL4	1,167
CMIG3	1,130
ITUB3	1,118
ECOR3	1,101
CMIG4	1,099
SBSP3	1,086
CPLE6	1,068
LAME4	1,023
EVEN3	1,020
LIGT3	0,997
CPLE3	0,977
ENBR3	0,950
TIMP3	0,942
SANB11	0,937
NATU3	0,932
DTEX3	0,923
TBLE3	0,917
LAME3	0,906
LREN3	0,874
BRKM5	0,829
VIVT4	0,818
CIEL3	0,797
VIVT3	0,735
JSLG3	0,731
BRFS3	0,711
SULA11	0,641
GETI4	0,599
GETI3	0,512
BTOW3	0,491
FLRY3	0,460
KLBN11	0,452
COCE5	0,452
EMBR3	0,441
FIBR3	0,180
WEGE3	0,124

INFORMAÇÕES DA CARTEIRA - 30/09/2015	
% DE MAIOR PESO	15,28
% DE MENOR PESO	0,03
% DAS 5 MAIORES	43,24
% DAS 10 MAIORES	64,00

LUCRATIVIDADE MÉDIA % POR NOVOR (NO MÊS)	
Água e Saneamento	0,70
Alimentos	1,54
Comércio	(4,14)
Construção e Engenharia	(1,43)
Energia Elétrica	(1,16)
Intermediários Financeiros	(5,44)
Madeira e Papel	6,71
Máquinas e Equipamentos	(7,50)
Material de Transporte	10,97
Mineração	(6,67)
Previdência e Seguros	2,00
Prods. de Uso Pessoal e de Limpeza	(17,69)
Químicos	18,48
Saúde	(2,11)
Serviçs Financeiros Diversos	(3,70)
Siderurgia e Metalurgia	0,47
Telefonia Fixa	(9,54)
Telefonia Movel	(14,66)
Transporte	(10,66)