

BM&FBOVESPA S.A. – Bolsa de Valores, Mercadorias e Futuros

Brazilian Federal Taxpayer CNPJ No.09.346.601/0001-25

Corporate Registry (NIRE) No. 35.300.351.452

MATERIAL FACT

Accounting impact from the divestment in CME Group's shares

BM&FBOVESPA S.A. – Bolsa de Valores, Mercadorias e Futuros ("Company"), in addition to the Material Fact released on this date, announces, based on preliminary estimates, that the sale of all of its shares of the CME Group Inc. generated an accounting loss of R\$470 million, which will impact the second quarter of 2016 earnings.

It is important to highlight that in the third quarter of 2015, due to the discontinuity of the equity method of accounting in September of that year, it was accounted an R\$1,734.9 million result, which represented a substantial portion of the income obtained from this investment (see Note 7 to the 2015 third quarter's financial statements). The loss that will be accounted in the second quarter of 2016 will reflect changes to the CME Group share price and to the US Dollar versus Brazilian Real from September 2015 to the present date, as well as PIS and COFINS on the capital gain generated in this transaction.

São Paulo, April 07, 2016

Daniel Sonder

Chief Financial Officer