

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

NOTICE TO THE MARKET**BM&FBOVESPA publishes June 2016 market performance****BOVESPA SEGMENT**

Trading value in the equity market (BOVESPA segment) totaled BRL 143.65 billion in June compared with BRL 139.58 billion the previous month. Average daily trading value was BRL 6.52 billion, vis-à-vis BRL 6.64 billion in May. Total volume reached 19,491,168 from 19,650,240 the previous month. Average daily volume was 885,962 (935,726 in May).

Indexes and Equities

The indexes calculated by the Exchange ended June as follows:

Indexes	Closing	Month%
IBOV	51,526.92	6.30
IBRA	1,977.69	6.43
IBXL	8,663.13	6.26
IBXX	21,350.08	6.48
ICO2	1,277.2	4.69
ICON	2,758.47	5.25
IDIV	2,549.5	7.69
IEEX	30,786.94	13.86
IFIX	1,638.16	1.60
IFNC	5,536.21	7.08
IGCT	2,155.24	6.48
IGCX	8,092.16	5.73
IGNM	1,873.53	5.06
IMAT	1,169.69	-6.23
IMOB	594.65	7.97
INDX	11,338.94	-3.19
ISEE	2,203.71	4.01
ITAG	11,538.68	5.38
IVBX	7,965.67	4.51
MLCX	988.37	6.15
SMLL	993.11	9.04
UTIL	3,323.17	14.12
BDRX	3,617.73	-11.27

Market value

Market capitalization of the 353 listed companies on BM&FBOVESPA reached BRL 2.15 trillion at the end of June, compared with BRL 2.07 trillion for 356 in the previous month.

Market Participation

The cash market (round lots) accounted for 96.8% of total trading value in June; followed by the options market with 2%; and the forward market with 1%.

Investor Participation

	Individual investors	Institutional investors	Foreign investors	Corporations	Financial institutions
May/16	16.9%	23.6%	53.4%	0.8%	5.3%
June/16	16%	23.5%	53.9%	1.2%	5.4%

Foreign Investment

In June, the financial volume traded by foreign investors in the stock market was a positive BRL 1.16 billion, with stock purchases of BRL 78.64 billion and stock sales amounting to BRL 77.48 billion.

Un-sponsored Brazilian Depositary Receipts (BDRs)

In June, there were 1,402 trades with the Un-sponsored BDRs available for trading on BM&FBOVESPA. In May the number was 1,669. Trading value amounted to BRL 307.02 million, compared with BRL 364.90 million the previous month.

Sponsored Brazilian Depositary Receipts (BDRs)

In June, there were 25,263 trades with the Sponsored BDRs available for trading on BM&FBOVESPA. In May the number was 22,585. Trading value amounted to BRL 288.99 million, compared with BRL 249.15 million the previous month.

Exchange-traded funds (ETFs)

The number of transactions involving BM&FBOVESPA's exchange-traded funds totaled 231,442 in June. The number of transactions in May amounted to 188,567. The financial value reached BRL 3.42 billion in June compared with BRL 4.03 billion in May.

Corporate Bonds

In June, the Exchange's corporate bonds market totaled BRL 39.20 million against BRL 17.11 million in May.

Real estate funds (FIIs)

The number of transactions involving Real Estate Funds traded on the Exchange totaled 102,887 in June, for an aggregate value of BRL 476.46 million, compared with 158,596 and BRL 657.54 million respectively in the previous month. At the end of the month, 127 funds were registered for trading.

BM&F SEGMENT

The number of contracts traded in the BM&F Segment totaled 70,137,454 in June, for an aggregate value of BRL 5.29 trillion, compared with 56,846,149 contracts and BRL 4.17 trillion in the previous month. Open interest comprised 45,281,183 contracts at closing on the last trading day of June, compared with 42,090,012 in May.

Financial Derivatives

The number of interest rate futures contracts traded in June totaled 27,704,112 compared with 21,467,624 in May. The number of United States Dollar (USD) futures contracts traded in June totaled 6,393,895 contracts compared with 5,504,880 in May. The number of Ibovespa futures contracts traded in June totaled 1,631,240 compared with 1,541,225 in the previous month.

Commodities derivatives

The number of commodity futures and options contracts traded in June totaled 197,690 compared with 160,880 in May. The number of corn futures and options contracts totaled 127,881, compared with 80,477 the previous month. The number of live cattle contracts traded in June totaled 32,733, from 50,541 in May. Type 4/5 Arabica coffee ended the month with 17,390 contracts, compared with 13,217 at the end of May. Soybean futures contracts (CME) totaled 12,013 in June compared with 11,887 in the previous month. The total of hydrous ethanol contracts traded amounted to 5,102 as compared with 1,158 in May.

Spot gold

The number of contracts traded in the spot gold market (250 grams) totaled 688 for an aggregate value of BRL 23.93 million, compared with 490 and BRL 17.39 million respectively in the previous month.

Agribusiness securities



Trading value in agribusiness securities registered with BM&FBOVESPA totaled BRL 144.80 billion in June, compared with BRL 146.08 billion in the previous month. The stock of Agribusiness Credit Bills totaled BRL 137.59 billion, compared with BRL 138.32 billion in the previous month.

Spot Dollar

The number of spot United States Dollar (USD) transactions performed in the Brazilian interbank market and registered for settlement with BM&FBOVESPA's Foreign Exchange Clearinghouse totaled 1,886 in June, for an aggregate value of USD 34.63 billion, compared with 1,826 and USD 22.52 billion in May.

Investor Participation

	Individuals	Institutions	Foreign	Companies	Financial Institutions
May/16	12.28%	29.50%	40.12%	0.88%	17.03%
June/16	12.14%	27.55%	41.13%	1.02%	18.16%

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