

**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 August 2016 market performance****BOVESPA SEGMENT**

Trading value in the equity market (BOVESPA segment) totaled BRL 168.37 billion in August, compared with BRL 142.89 billion in the previous month. Average daily trading value was BRL 7.32 billion, versus BRL 6.80 billion in July. Total volume amounted to 19,042,913 shares, compared with 17,936,529 shares in the previous month. Average daily volume was 878,335 shares (911,377 shares in July).

**Indexes and Equities**

The indexes calculated by the Exchange ended August as follows:

<b>Indexes</b>	<b>Closing</b>	<b>Month%</b>
IBOV	57,901.10	1.03%
IBRA	2,228.79	1.2%
IBXL	9,701.94	0.93%
IBXX	24,031.80	1.12%
ICO2	1,423.89	0.82%
ICON	3,049.37	0.42%
IDIV	2,927.28	1.86%
IEEX	37,048.17	0.68%
IFIX	1,767.11	1.79%
IFNC	6,220.22	1.7%
IGCT	2,413.32	0.69%
IGCX	8,963.77	0.04%
IGNM	2,032.04	-1.27%
IMAT	1,365.41	2.51%
IMOB	614.28	-7.39%
INDX	12,736.03	1.8%
ISEE	2,496.41	0.5%
ITAG	12,918.07	1.07%
IVBX	8,769.32	-0.43%
MLCX	1,111.56	1.31%
SMLL	1,140.49	0.19%
UTIL	3,843.36	0.22%
BDRX	3,756.93	-0.19%

**Market value**

The market value of the 352 companies listed on BM&FBOVESPA reached BRL 2.43 trillion at the end of August, compared with BRL 2.40 trillion in the previous month, for 353 listed companies.

**Market Participation**

The cash market (round lots) accounted for 96.9% of total trading value in August, followed by the options market with 2.2%, and the forward market with 0.8%.

### Investor Participation

	Individual investors	Institutional investors	Foreign investors	Corporations	Financial institutions
July/16	19.6%	24.6%	50.9%	0.8%	4.2%
August/16	18.5%	22.7%	51.0%	1.3%	6.5%

### Foreign Investment

In August, net financial value traded by foreign investors in the stock market was negative at BRL 2.24 billion, with purchases amounting to BRL 84.67 billion and sales to BRL 86.91 billion.

### Un-sponsored Brazilian Depositary Receipts (BDRs)

In August, the number of Un-sponsored BDRs traded on BM&FBOVESPA totaled 2,955, compared with 2,756 in July. Trading value amounted to BRL 255.61 million, compared with BRL 310.39 million in the previous month.

### Sponsored Brazilian Depositary Receipts (BDRs)

In August, the number of Sponsored BDRs traded on BM&FBOVESPA totaled 33,487, compared with 20,892 in July. Trading value amounted to BRL 126.23 million, compared with BRL 157.67 million in the previous month.

### Exchange-traded funds (ETFs)

The number of transactions involving BM&FBOVESPA's exchange-traded funds totaled 225,235 in August, compared with 167,966 transactions in July. Financial value reached BRL 4.24 billion in August, compared with BRL 2.55 billion in July.

### Corporate Bonds

In August, the Exchange's corporate bond market totaled BRL 107.60 million, compared with BRL 30.35 million in July.

### Real estate funds (FIIs)

The number of transactions involving real estate funds traded on the Exchange totaled 129,361 in August, for an aggregate value of BRL 562.06 million, compared with 108,291 and BRL 522.80 million respectively in the previous month. At the end of the month, 126 funds were registered for trading.

### BM&F SEGMENT

The number of contracts traded in the BM&F Segment totaled 59,426,818 in August, for an aggregate value of BRL 3.96 trillion, compared with 58,053,468 contracts and BRL 4.05 trillion in the previous month. Open interest comprised 40,239,850 contracts at closing on the last trading day of August, compared with 40,081,868 in July.

### Financial Derivatives

The number of interest rate futures contracts traded in August totaled 16,970,722, compared with 18,572,506 in July. The number of United States Dollar (USD) futures contracts traded in August totaled 5,798,775, compared with 5,195,020 in July. The number of Ibovespa futures contracts traded in August totaled 1,548,855, compared with 1,365,870 in July.

### Commodities derivatives

The number of commodity futures and options contracts traded in August totaled 196,161, compared with 207,142 in July. The number of corn futures and options contracts totaled 92,707, compared with 131,510 in the previous month. The number of live cattle contracts traded totaled 79,861, compared with 45,712 in July. The number of type 4/5 Arabica coffee contracts traded totaled 14,543, compared with 10,285 in July. The number of soybean futures contracts (CME) traded totaled 5,263, compared with 12,370 in the previous month. The number of hydrous ethanol contracts traded totaled 2,166, compared with 4,625 in July.

### Spot gold

The number of contracts traded in the spot gold market (250 grams) totaled 645, for an aggregate value of BRL 22.05 million, compared with 513 and BRL 18.01 million respectively in the previous month.

**Agribusiness securities**

Trading value in agribusiness securities registered with BM&FBOVESPA totaled BRL 143.40 billion in August, compared with BRL 144.46 billion in the previous month. The stock of Agribusiness Credit Bills totaled BRL 136.29 billion, compared with BRL 137.24 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 1,624 in August, for an aggregate value of USD 19.81 billion, compared with 1,911 and USD 24.30 billion respectively in July.

**Investor Participation**

	<b>Individual investors</b>	<b>Institutional investors</b>	<b>Foreign investors</b>	<b>Companies</b>	<b>Financial Institutions</b>
July/16	13.88%	29.16%	36.85%	1.38%	18.56%
August/16	16.54%	25.89%	40.04%	1.14%	16.17%

São Paulo, September 6, 2016

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