

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

Trading value in the equity market (BOVESPA segment) totaled BRL 176.28 billion in October, compared with BRL 139.23 billion in the previous month. Average daily trading value was BRL 8.81 billion, versus BRL 6.63 billion in September. Total volume amounted to 19,152,939 shares, compared with 18,510,934 shares in the previous month. Average daily volume was 957,647 shares (881,473 shares in September).

Indexes and Equities

The indexes calculated by the Exchange ended October as follows:

Indexes	Closing	Month%
IBOV	64,924.51	11.23%
IBRA	2,482.91	10.76%
IBXL	10,870.21	11.10%
IBXX	26,776.51	10.75%
ICO2	1,542.44	8.16%
ICON	3,128.43	0.41%
IDIV	3,353.51	14.85%
IEEX	38,503.88	6.05%
IFIX	1,885.92	3.85%
IFNC	7,009.21	14.10%
IGCT	2,671.79	10.74%
IGCX	9,727.00	8.58%
IGNM	2,133.17	5.15%
IMAT	1,638.07	17.80%
IMOB	641.05	3.71%
INDX	13,077.69	1.03%
ISEE	2,636.71	6.21%
ITAG	14,060.45	9.02%
IVBX	9,247.58	5.30%
MLCX	1,243.25	11.15%
SMLL	1,221.86	7.00%
UTIL	4,083.93	8.86%
BDRX	3,673.53	-3.10%

Market value

The market value of the 351 companies listed on BM&FBOVESPA reached BRL 2.59 trillion at the end of October, compared with BRL 2.44 trillion in the previous month, for 351 listed companies.

Market Participation

The cash market (round lots) accounted for 95.7% of total trading value in October, followed by the options market with 3.5%, and the forward market with 0.8%.

Investor Participation

	Individual investors	Institutional investors	Foreign investors	Companies	Financial institutions
September/16	19.01%	23.08%	51.21%	0.94%	5.75%
October/16	18.23%	25.63%	49.25%	1.19%	5.65%

Foreign Investment

In October, net financial value traded by foreign investors in the stock market was positive by BRL 4.03 billion, with purchases amounting to BRL 88.98 billion and sales to BRL 84.51 billion.

Un-sponsored Brazilian Depositary Receipts (BDRs)

In October, the number of Un-sponsored BDRs traded on BM&FBOVESPA totaled 1,743, compared with 1,427 in September. Trading value amounted to BRL 219.87 million, compared with BRL 224.07 million in the previous month.

Sponsored Brazilian Depositary Receipts (BDRs)

In October, the number of Sponsored BDRs traded on BM&FBOVESPA totaled 21,178, compared with 26,263 in September. Trading value amounted to BRL 158.74 million, compared with BRL 178.37 million in the previous month.

Exchange-traded funds (ETFs)

The number of transactions involving BM&FBOVESPA's exchange-traded funds totaled 278,240 in October, compared with 294,335 transactions in September. Financial value reached BRL 4.30 billion in October, compared with BRL 4.14 billion in September.

Securities Lending

In October, the financial volume related to securities lending amounted to BRL 58.31 billion vis-à-vis BRL 66.37 billion in September. The total number of transactions reached 104,182 compared to 113,110 the previous month.

Corporate Bonds

In October, the Exchange's corporate bond market totaled BRL 71.32 million, compared with BRL 52.89 million in September.

Real estate funds (FIIs)

The number of transactions involving real estate funds traded on the Exchange totaled 104,194 in October, for an aggregate value of BRL 518.10 million, compared with 132,648 and BRL 435.72 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 75,171,797 in October, for an aggregate value of BRL 5.32 trillion, compared with 72,397,610 contracts and BRL 5.34 trillion in the previous month. Open interest comprised 41,023,759 contracts at closing on the last trading day of October, compared with 43,677,993 in September.

Financial Derivatives

The number of interest rate futures contracts traded in October totaled 29,827,422, compared with 30,027,887 in September. The number of United States Dollar (USD) futures contracts traded in October totaled 6,018,185, compared with 6,556,615 in September. The number of Ibovespa futures contracts traded in October totaled 1,616,650, compared with 1,494,995 in September.

Commodities derivatives

The number of commodity futures and options contracts traded in October totaled 156,330, compared with 163,933 in September. The number of corn futures and options contracts totaled 69,307, compared with 68,270 in the previous month.



The number of live cattle contracts traded totaled 62,970, compared with 77,168 in September. The number of type 4/5 Arabica coffee contracts traded totaled 12,920, compared with 9,865 in September. The number of soybean futures contracts (CME) traded totaled 6,651, compared with 4,784 in the previous month. The number of hydrous ethanol contracts traded totaled 2,521, compared with 3,036 in September.

Spot gold

The number of contracts traded in the spot gold market (250 grams) totaled 479, for an aggregate value of BRL 15.40 million, compared with 467 and BRL 16.06 million respectively in the previous month.

Agribusiness securities

Trading value in agribusiness securities registered with BM&FBOVESPA totaled BRL 139.69 billion in October, compared with BRL 142.33 billion in the previous month. The stock of Agribusiness Credit Bills totaled BRL 132.68 billion, compared with BRL 135.28 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 2,095 in October, for an aggregate value of USD 26.72 billion, compared with 1,920 and USD 25.89 billion respectively in September.

Investor Participation

	Individual investors	Institutional investors	Foreign investors	Companies	Financial Institutions
September/16	13.13%	28.53%	42.11%	0.63%	15.50%
October/16	13.36%	32.15%	39.44%	0.62%	14.37%

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