



BM&FBOVESPA S.A.
Brazilian Federal Taxpayer CNPJ No.09.346.601/0001-25
Corporate Registry (NIRE) No. 35.300.351.452

NOTICE TO THE MARKET
Decrease of Shareholder Participation

BM&FBOVESPA (“Company”) announces that has received a correspondence from FMR LLC, informing that, in accordance with the article 12th of Instruction 358/02 from the Brazilian Securities and Exchange Commission (CVM – Comissão de Valores Mobiliários), altered by the Instruction 449/07, the funds managed by their investment consulting subsidiaries have decreased their BVMF3 holdings to 67,368,939 common shares, representing 3.30% from the total capital of BM&FBOVESPA. The full contents of such correspondence are attached to this Notice.

São Paulo, July 21th, 2009

Carlos Kawall Leal Ferreira
Investor Relations Officer



Carlos Kawall Leal Ferreira
BM&F Bovespa S.A.
Praca Antonio Prado 48
Sao Paulo-SP
Brazil 01010-901

At: **Carlos Kawall Leal Ferreira,**
Investor Relations Officer

Sao Paulo, July 20, 2009.

BM&F Bovespa S.A. - Disclosure of Change in Material Equity Interest

Dear Mr. Ferreira,

1. We, the undersigned **FMR LLC**, hereby notify you that since our Disclosure of Acquisition of a Material Equity Interest dated March 20, 2008 for Bolsa de Mercadorias & Futuros ("BM&F") and Bovespa Holding S.A. ("Bovespa"), funds managed by our investment adviser subsidiaries have decreased their holdings as a percent of the common shares issued by the merged entity **BM&F Bovespa S.A.**, in the name of some of our clients.

Our current aggregate holdings in **BM&F Bovespa S.A.** are 67,368,939 common shares, representing a 3.30% interest in the common shares issued by **BM&F Bovespa S.A.**

Previously disclosed holdings on March 20, 2008 in the pre-merged entities were: 69,444,800 common shares or 6.87% of the common shares issued by **BM&F** and 42,967,000 common shares or 6.09% of the common shares issued by **Bovespa**.

2. Thus, for compliance with Article 12 of Instruction No. 358 issued by the Brazilian Securities Commission on January 3, 2002, as amended by Instructions 369 as of June 11, 2002 and 449 as of March 15, 2007, both issued by the Brazilian Securities Commission, **FMR LLC** hereby provides the following information:

- i. The registered office of **FMR LLC** is located at 82 Devonshire Street, Boston, Massachusetts 02109, United States;
- ii. **FMR LLC's** objective for the participation in the company is as a passive investment. We do not have the objective of changing the controlling group or the administrative structure of **BM&F Bovespa S.A.**;
- iii. As indicated in item 1 above, we hold, on behalf of the separate accounts and funds for which **FMR LLC** or its related subsidiaries act as investment manager, 67,368,939 common shares of **BM&F Bovespa S.A.**;
- iv. None of our funds hold any convertible debentures issued by **BM&F Bovespa S.A.**; and
- v. **FMR LLC** has not entered into agreements or undertakings governing the exercise of voting rights or the purchase and sale of securities issued by **BM&F Bovespa S.A.**, other than agreements usually executed for purposes of asset management, pursuant to which certain of our clients may exercise voting rights in respect of their investment portfolio.

3. Should any further clarification or commentary be required concerning the matter, please contact Mr. Charles Austin at phone number +01 603 791-1425, or e-mail charles.austin@fmr.com.

Yours sincerely,

FMR LLC

Scott C. Goebel

Duly authorized under Power of Attorney effective

June 1, 2008 by and on behalf of **FMR LLC** and its direct and indirect subsidiaries