

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 September 2013 market performance

BOVESPA Segment

In September 2013, the equities market's (BOVESPA segment) financial volume totaled BRL 150.34 billion in 18,412,454 trades, with daily averages of BRL 7.15 billion and 876,784 trades. In August, financial volume totaled BRL 187.09 billion, the total number of trades 21,736,691, daily average financial volume BRL 8.50 billion and daily average number of trades 988,031.

Equities

The most traded stocks in September were: Vale PNA, with BRL 13.3 billion; PETROBRAS PN with BRL 10.2 billion; ITAUUNIBANCO PN, with BRL 6.8 billion; BRADESCO PN, with BRL 4.5 billion; and BRASIL ON with BRL 3.7 billion.

Indexes

The Ibovespa ended September at 52,338 points, up 4.6% from the previous month. The best performing stocks for the Ibovespa in September were OI PN (+29.53%), GAFISA ON (+27.86%), OI ON (+27.24%), ELETROBRAS ON (+26.26%) and GOL PN (+25.18%). The biggest losses were: OGX PETROLEO ON (-30.00%), MMX MINER ON (-28.57%), EMBRAER ON (-8.79%), FIBRIA ON (-7.65%) and SUZANO PAPEL PNA (-6.91%).

All of the other BOVESPA segment stock-exchange indexes ended September as follows: BDRX (-4.78%, at 1,912 points); IBRA (4.98%, at 1,987 points); IBXL (5.10%, at 8,695 points); IBXX (4.98%, at 21,281 points); ICO2 (4.80%, at 1,155 points); ICON (3.45%, at 2,414 points); IDIV (6.13%, at 3,404 points); IEEX (6.80%, at 27,037 points); IFIX (1.88%, at 1,400 points); IFNC (8.34%, at 4,213 points); IGCT (4.58%, at 2,115 points); IGCX (4.48%, at 7,754 points); IGNM (4.15%, at 1,672 points); IMAT (-0.43%, at 1,748 points); IMOB (9.45%, at 759 points); INDX (1.65%, at 12,357 points); ISEE (3.67%, at 2,444 points); ITAG (5.23%, at 10,356 points); IVBX (3.83%, at 7,027 points); MLCX (4.95%, at 960 points); SMLL (5.20%, at 1,360 points); UTIL (6.57%, at 2,659 points).

Market Value

Market capitalization of the 364 companies listed on the BM&FBOVESPA in September was BRL 2.40 trillion, compared to BRL 2.30 trillion for the 364 companies listed in August.

Special Corporate Governance Levels

At the end of September, the 183 companies that are part of BM&FBOVESPA's special corporate governance levels represented 68.31% of market capitalization, 80.60% of financial volume, and 87.50% of trades in the cash market. At the end of August, there were 183 companies representing 68.05% of market capitalization, 77.90% of financial volume, and 87.72% of cash market trades.

Payouts to Shareholders

In September of 2013, the financial volume from Corporate Actions managed by BM&FBOVESPA totaled BRL 2.86 billion, of which BRL 1.70 billion in dividends and BRL 767 million in interest on shareholders' equity paid to shareholders that use BM&FBOVESPA's Custody service. In August the amount totaled BRL 7.25 billion, of which BRL 2.65 billion in dividends and BRL 3.63 billion in interest on shareholders' equity.

Market Participation

The cash market accounted for 95.8% of total financial volume in September, followed by the options market, with 3.1%, and by the forward market, with 1.1%. The After Market traded BRL 576.25 million with 33,962 trades, compared to BRL 570.17 million and 40,743 trades in the previous month.

Investor Participation

In September, foreign investors were responsible for 46.13% of the total volume, compared to 42.09% in August. Institutional investors came next, with 32.01% from 34.25%; individual investors had 14.93%, compared to 15.95%; financial institutions, with 5.69%, compared to 8.86%; and companies, with 1.22%, compared to 0.82%.

Individual Investors

BM&FBOVESPA ended September with 600,914 individual investor stock exchange accounts in custody, compared to 616,788 accounts in August.

Foreign Investment

In 2013, the financial volume traded by foreign investors in the stock market was a positive BRL 21.2 billion, from BRL 10.5 billion in stock offerings and BRL 10.7 billion on the BM&FBOVESPA secondary market.

In September, the financial volume traded by foreign investors in the stock market was a positive BRL 4.2 billion, which is the net balance between stock sales of BRL 67.2 billion and stock purchases of BRL 71.4 billion.

Foreign investor participation in stock offerings, including IPOs, represented 56.1% of the total BRL 18.8 billion in transactions related to the publication of the closing announcement dates ending on October 02, 2013, pursuant to information available on the Exchange's website, under the media section.

ETFs

The financial volume registered in September by the 15 BM&FBOVESPA Exchange-Traded Funds (ETFs) reached BRL 1.93 billion in 108,065 trades, from BRL 2.84 billion and 134,294 the previous month. The BOVA11 ETF, which tracks Ibovespa, had a financial volume of BRL 1.72 billion and 101,147 trades from BRL 2.60 billion and 124,720 the previous month.

Securities Lending

In September, the total number of securities lending transactions reached 141,418 compared to 163,678 in August. Financial volume was BRL 81.24 billion in September from BRL 96.59 billion the previous month.

Corporate Securities

In September, the trading volume for the secondary market for corporate securities, counting both the BOVESPA FIX and the SOMA FIX, totaled BRL 17.92 million, compared to BRL 7.96 million in August. This total included debentures and Mortgage Backed Securities (CRI).

Real Estate Funds

Real Estate Funds (FIIs) turned over BRL 471.17 million in 56,477 transactions, against BRL 513.54 million and 63,232 transactions in August.

There were 112 of these funds registered at the end of the month for trading in the exchange and OTC markets of BM&FBOVESPA.

BM&F Segment

Derivatives markets in the BM&F segment (including financial and commodities derivatives) totaled 45,520,820 contracts and BRL 3.72 trillion in volume in September, compared to 61,985,249 contracts and BRL 5.01 trillion in August. Open interest contracts ended the last trading day of September 2013 with 39,354,902 positions, compared to 38,716,402 in August.

Financial Derivatives

In September, interest rate futures (ID) traded 24,588,346 contracts, in contrast to 34,692,427 in August. US Dollar futures ended the month of September with 6,934,490 contracts, compared to 8,062,797 in the previous month. Ibovespa futures traded 1,589,515 contracts, compared to 2,174,540 in August.

Agribusiness Derivatives

In September, the BM&FBOVESPA agribusiness derivatives market (including futures and options) totaled 235,880 contracts traded, compared to 244,271 in August. Agribusiness markets totaled 92,443 open interest contracts, in contrast to 97,749 in the previous month.

Live cattle futures and options totaled 144,015 contracts traded in September, compared to 122,065 in August. Corn futures and options totaled 71,956 contracts traded, compared to 92,146 in August. Arabica coffee ended September with 11,756 contracts, compared to 22,033 in August. Hydrous ethanol futures totaled 3,449 contracts, compared to 2,077 in August. Soybean derivatives totaled 963 contracts traded in September, against 2,203 the previous month.

Agribusiness Securities

In September, agribusiness securities registered with BM&FBOVESPA totaled BRL 76.40 billion, from BRL 72.39 billion in August, including all of the transactions executed in the Agribusiness Securities Registration system. Agribusiness Credit Bills (LCAs) registered with the Exchange totaled BRL 73.76 billion, compared to BRL 69.71 billion in August.

Spot Gold

The spot gold market (250 grams) traded, in September, 887 contracts, compared to 1,708 contracts in August. Spot gold market volume totaled BRL 22.19 million, compared to BRL 43.59 million in the previous month.

Spot US Dollar

There were 169 spot US Dollar transactions totaling USD142.50 million in September, from 230 and USD169.25 million in August. US Dollar transactions in the Brazilian interbank market, registered for settlement with the Foreign Exchange Clearinghouse, totaled 2,817 transactions and USD30.36 billion, from 2,913 transactions and USD33.65 billion in August.

Investor Participation

In September, institutional investors led derivatives trading (BM&F segment), accounting for 33.09% of contracts traded, compared to 37.18% in the previous month. Financial institutions were responsible for 32.40%, compared to 30.39%; foreign investors for 26.49%, compared to 25.03%; individuals for 6.05%, compared to 5.66%; and companies for 1.62%, versus 1.36%.

Volumes and trades by Direct Market Access (DMA)

BM&F Segment

In September, BM&F* market segment transactions carried out through order routing via Direct Market Access (DMA) registered 35,320,300 contracts traded and 4,508,334 trades. In August, the volume reached 47,627,891 contracts traded and 5,635,732 trades.

The volumes registered by each access modality in the BM&F segment were as follows:

Traditional DMA – 11,341,250 contracts traded, in 1,328,110 trades, in comparison to 17,909,552 contracts and 1,619,686 trades in August;

Via DMA provider (including orders routed via the Globex System) – 13,878,192 contracts traded, in 517,524 trades, compared to 17,353,186 contracts and 571,721 trades in August;

DMA via direct connection – 71,467 contracts traded in 16,239 trades, compared to 64,278 contracts in 20,991 trades in August;

DMA via co-location – 10,029,391 contracts traded, in 2,646,461 trades, compared to 12,300,875 contracts and 3,423,334 trades in August.

In September, transactions carried out by foreign investors presented by CME to BM&FBOVESPA (who use the Globex-BM&FBOVESPA PUMA Trading System order routing system or access BM&FBOVESPA markets via co-location) totaled 2,820,287 contracts traded, in 681,048 trades, compared to 3,738,618 contracts and 1,015,728 trades in August.

BOVESPA Segment

In September, order routing via DMA in the BOVESPA* segment totaled BRL 124.78 billion and 20,134,182 trades, from BRL 146.92 billion and 23,811,945 trades the previous month.

Trading volumes per type of DMA in the BOVESPA segment:

Traditional DMA – Volume of BRL 75.53 billion and 12,255,370 trades from BRL 89.73 billion and 14,208,453 in August;

DMA via provider – Volume of BRL 9.03 billion and 1,388,318 trades, from BRL 9.91 billion and 1,541,445 in August.

DMA via direct connection – Volume of BRL 2.37 billion and 147,881 trades, from BRL 1.47 billion and 103,106 in August.

DMA via co-location – Volume of BRL 37.85 billion and 6,342,613 trades from BRL 45.80 billion and 7,958,941 in August;

** Direct access to the BM&FBOVESPA market segments is carried out through DMA models 1, 2, 3 and 4.*

In model 1 or traditional DMA, the client accesses the trading system through technological intermediation of a brokerage house.

In model 2 or via DMA provider, the client does not use the technological intermediation of a brokerage house, but rather connects to the system through an authorized access provider. DMA via order routing with CME Globex is also a form of DMA model 2.

In model 3, the client connects to the Exchange's trading platforms through a direct connection.

In model 4 or via co-location, the client installs its own computer within the Exchange's facilities.

Notes: The volumes registered by access modality include both buy and sell sides of a trade.

The volumes by access modality for both the BM&F and the BOVESPA market segments have been reported in a consolidated manner in the BM&FBOVESPA statements since September 2009.

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