



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
Co-Location – Beginning of activity

On May 18, 2009, BM&FBOVESPA (the “Company”) announced to its participants, through the Circular Letter 028/2009, the foreseen date to the beginning of the trading activity through Co-Location for both BM&F and Bovespa segments.

The trading through Co-Location for the BM&F segment will be authorized starting from **June 15th, 2009**. Regarding the Bovespa segment, such activity is expected to begin throughout the third quarter of 2009, rendered to the approval from the Brazilian Securities and Exchange Commission (CVM).

In the Co-Location trading activity, the client’s buy and sell orders are generated by computer programs (Automated Trading Systems – ATS) which are hosted inside the data processing centers from BM&FBOVESPA, don’t dispensing the approval and monitoring from the responsible Brokerage House. For maintenance purposes, the equipment hosted in the Exchange can be accessed remotely by the Participant in which name the orders are executed.

For more detailed information on the Co-Location schedule, please access our website www.bmfbovespa.com.br

São Paulo, May 19th, 2009
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Investor Relations Officer