

BM&F BOVESPA S.A. - Bolsa de Valores, Mercadorias e Futuros
The Brazilian Stock, Commodities and Futures Exchange

Brazilian Federal Taxpayer (CNPJ) No.09.346.601/0001-25
Commercial Registry Enrollment (NIRE) No.35.300.351.452

NOTICE TO SHAREHOLDERS

BM&F BOVESPA S.A. - Bolsa de Valores, Mercadorias e Futuros ("Company") announces to shareholders that as a result of the exercise of certain vested options related to the Stock Option Plan previously adopted by Bolsa de Mercadorias & Futuros – BM&F S.A. and the company, and owing to the Company's Share Buyback Program, the amount of interest on shareholders' equity per share to be distributed pursuant to a resolution of the Meeting of the Board of Directors dated May 12, 2009, has been adjusted to R\$0.05593136827 (net amount of R\$0.04754166303 per share), from R\$0.05593553036 (net amount of R\$0.04754166303 per share), previously. The net amount per share includes deduction of withholding income tax levied on interest on shareholders' equity at the rate of 15%, except for shareholders subject to a different taxation regime or exempt from taxation.

The interest on capital will be paid on May 29, 2009, based on the ownership structure prevailing as of May 15, 2009, such that commencing from May 18, 2009, Company shares will trade ex-interest on capital.

São Paulo, May 15, 2009.

Carlos Kawall Leal Ferreira
Financial Corporate and Investor Relations Officer