CPFL Energy INC Form 6-K May 20, 2009

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 6-K

REPORT OF FOREIGN PRIVATE ISSUER PURSUANT TO RULE 13A-16 OR 15D-16 UNDER THE SECURITIES EXCHANGE ACT OF 1934

For the month of May, 2009

Commission File Number 32297

CPFL Energy Incorporated

(Translation of Registrant's name into English)

Rua Gomes de Carvalho, 1510, 14º andar, cj 1402 CEP 04547-005 - Vila Olímpia, São Paulo SP Federative Republic of Brazil (Address of principal executive office)

(Address of principal executive office)
Indicate by check mark whether the registrant files or will file annual reports under cover Form 20-F or Form 40-F.
Form 20-FX Form 40-F
Indicate by check mark if the registrant is submitting the Form 6-K in paper as permitted by Regulation S-T Rule $101(b)(1)$: []
Indicate by check mark if the registrant is submitting the Form 6-K in paper as permitted by Regulation S-T Rule 101(b)(7): []
Indicate by check mark whether the registrant by furnishing the information contained in this Form is also thereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the Securities Exchange Act of 1934
Yes NoX
If "Yes" is marked, indicate below the file number assigned to the registrant in connection with Rule 12g3-2(b): 82

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CPFL ENERGIA S.A.

Publicly Held Company Corporate Taxpayers' ID (CNPJ/MF): 02.429.144/0001-93 Company Registry (NIRE): 35.300.186.133

NOTICE TO THE MARKET

CPFL Energia S.A. ("CPFL Energia") hereby announces that on May 19, 2009, it received the following Notice to the Market:

"Bradespar S.A. ("Bradespar"), pursuant to Article 12 of CVM Instruction 358 of January 3, 2002, and subsequent amendments, informs its shareholders and the market in general that:

on this date, it sold 16,600,000 common shares issued by CPFL Energia S.A. ("Company") indirectly held by it, corresponding to 3.459% of the Company's capital stock, for R\$ 531.2 million;

the funds obtained from the sale will be used to reduce Bradespar's debt;

the sale is exclusively the result of its investment strategy and in no way aims to alter the shareholding control or management structure of the Company."

São Paulo, May 20, 2009

José Antonio de Almeida Filippo Chief Financial and Investor Relations Officer

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Date: May 20, 2009

CPFL ENERGIA S.A.

By: /s/ JOSÉ ANTONIO DE ALMEIDA FILIPPO

José Antonio de Almeida Filippo Name: Chief Financial Officer and Head of

Title: Investor Relations

FORWARD-LOOKING STATEMENTS

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This press release may contain forward-looking statements. These statements are statements that are not historical facts, and are based on management's current view and estimates of future economic circumstances, industry conditions, company performance and financial results. The words "anticipates", "believes", "estimates", "expects", "plans" and similar expressions, as they relate to the company, are intended to identify forward-looking statements. Statements regarding the declaration or payment of dividends, the implementation of principal operating and financing strategies and capital expenditure plans, the direction of future operations and the factors or trends affecting financial condition, liquidity or results of operations are examples of forward-looking statements. Such statements reflect the current views of management and are subject to a number of risks and uncertainties. There is no guarantee that the expected events, trends or results will actually occur. The statements are based on many assumptions and factors, including general economic and market conditions, industry conditions, and operating factors. Any changes in such assumptions or factors could cause actual results to differ materially from current expectations.