TRACTEBEL ENERGIA S.A.

A PULICLY HELD COMPANY – CNPJ 02.474.103/0001-19
NIRE 4230002438-4

ANNOUNCEMENT TO THE MARKET

TRACTEBEL ENERGIA S.A., a publicly-held corporation with head offices in the City of Florianópolis, State of Santa Catarina, at Rua Paschoal Apóstolo Pítsica, 5064, duly enrolled with the Brazilian corporate taxpayers' register (CNPJ) under number 02.474.103/0001-19, (traded on the BM&FBOVESPA's Novo Mercado under the ticker TBLE3), the largest private power generator in Brazil, is proud to announce to its shareholders and the market in general that it continues to be part of the BM&FBOVESPA Corporate Sustainability Index (ISE) for the seventh consecutive year.

The new portfolio will be in effect from January 2nd to December 31, 2012, being composed by 51 shares from the 38 participant companies, amounting to R$ 961 billion in market value, representing 18 different industries.

The participants of the new portfolio were selected amongst the 54 companies that answered the questionnaire prepared by the Centro de Estudos em Sustentabilidade (GVCes) from the Escola de Administração de Empresas de São Paulo da Fundação Getúlio Vargas (FGV-EAESP). This year, 182 issuing companies of the 200 more liquid shares of the BM&FBOVESPA were invited to the process.

The recurring participation of Tractebel Energia in the index reflects the recognition for its commitment to high level practices of sustainability allied to superior performance regarding to economic efficiency, environmental balance, social justice and corporate governance.

Florianópolis, November 28, 2011.

Eduardo Antonio Gori Sattamini
Chief Financial and Investor Relations Officer

Manoel Arlindo Zaroni Torres
Chief Executive Officer