

**CORPORATE ACTION NOTICE****Lisbon Market****Notice No: CA/2009/078/Li**

ISSUE DATE:

18 March 2009

EFFECTIVE DATE:

19 March 2009

**Single Stock Futures Contract****ESS****BANCO ESPIRITO SANTO SA****RIGHTS ISSUE**

**This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the NYSE Euronext website at [www.nyx.com/lifferules](http://www.nyx.com/lifferules). It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.**

**1. Reference:** CA/2009/076/Li.**2. ISIN:** PTBES0AM0007.**3. Effective Date:** 19 March 2009.**4. Contract Adjustments:**

- The contracts shall be adjusted using the ratio method.
- Official Closing price: €5.54.
- Ratio: 0.63074.

**Futures:**

- **Lot Size:** 159 shares per lot, as shown in the Attachment to this Notice.
- **Variation Margin:** Daily Settlement Prices on 18 March 2009 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 19 March 2009, as shown in the Attachment to this Notice.

**5. Further Delivery Months:** These will have the standard lot size.Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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Banco Espirito Santo SA

Corporate Action: **Rights Issue**

**Single Stock Futures ESS**

<b>Mar-09</b>			<b>Apr-09</b>		
settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size
<b>5.540</b>	3.494	159	<b>5.386</b>	3.397	159

<b>May-09</b>			<b>Jun-09</b>		
settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size
<b>5.393</b>	3.402	159	<b>5.403</b>	3.408	159