

CORPORATE ACTION NOTICE**London Market****Notice No: CA/2012/088/Lo**ISSUE DATE:
EFFECTIVE DATE:13 April 2012
16 April 2012**Flexible Universal Stock Futures Contract (66F)****YBY, YBZ****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 globalderivatives.nyx.com/regulation/nyse-liffe. 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. Background:** Banco Espirito Santo SA has announced a rights issue, whereby shareholders will be entitled to purchase 1.75 new shares for every share held, at a subscription price of €0.395 per share.
- 2. ISIN:** PTBES0AM0007.
- 3. Effective Date:** 16 April 2012.
- 4. Contract Adjustments:** Given that there is no open interest, no adjustments have been made to the contracts.

For further information in relation to this Notice and/or the Corporate Action Services ("CAS") provided by NYSE Liffe in respect to OTC Derivatives, Members should contact:

NYSE Liffe:

Quality of Derivative Markets +31 (0) 20 550 4296 mail: Corporateactionsteam@nyx.com
web: [Corporate Actions](#)

NYSE Liffe:

Corporate Action Services +31 (0) 20 550 4296 mail: CAServices@nyx.com
web: [CAS](#)

NYSE Liffe Clearing:

Business Operations +44 (0) 20 7379 2656 mail: nyseliffeclearing@nyx.com
web: [Liffe Clearing](#)

Web site: globalderivatives.nyx.com

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.