

## **CORPORATE ACTION NOTICE**

**Lisbon Market**

**Notice No: CA/2011/197/Li**

ISSUE DATE:

23 May 2011

EFFECTIVE DATE:

24 May 2011

**Single Stock Futures Contract**

**MBC**

**BANCO COMERCIAL PORTUGUES 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/2011/186/Li.
2. **ISIN:** PTBCP0AM0007.
3. **Effective Date:** 24 May 2011.
4. **Contract Adjustments:**
  - Ratio Method.
  - Cum Event Price: €0.522.
  - Ratio: 0.96890.

**Futures:**

- **Lot Size:** The lot size has been divided by the ratio, as shown in the Attachment to this notice.
  - **Variation Margin:** Daily Settlement Prices on 23 May 2011 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 24 May 2011, as shown in the Attachment to this notice.
5. **Further Maturities:** These will have the standard lot size.

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:

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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**Banco Comercial Portugues SA**

Corporate Action: **Rights issue**

<b>USF contract:</b>	MBC
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<b>Jun-11</b>		
settlement price	adjusted settlement price	adjusted lot size
<b>0.522</b>	0.506	103