

CORPORATE ACTION NOTICE**London Market****Notice No: CA/2012/088/Lo**

ISSUE DATE:

13 April 2012

EFFECTIVE DATE:

16 April 2012

Flexible Universal Stock Futures Contract (66F)**YBY, YBZ****BANCO ESPIRITO SANTO SA****RIGHTS ISSUE**

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- 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:

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