

EURONEXT LISBON
SOCIEDADE GESTORA DE MERCADOS REGULAMENTADOS, S.A.

Aviso n.º 71/05

Criador de Mercado
♦
Mercado de Derivados

Torna-se pública a celebração entre a **Euronext Lisbon - Sociedade Gestora de Mercados Regulamentados, S.A. (Euronext)** e a **Susquehanna International Securities, Ltd (SIS)** de um contrato de Criação de Mercado para o mercado de derivados.

1. O referido contrato abrange todos os Single Stock Futures, de acordo com a seguinte tabela:

<i>Contrato</i>	<i>Código de Negociação</i>
Single Stock Futures BCP	SFBCP
Single Stock Futures BPI	SFBPI
Single Stock Futures Brisa	SFBRI
Single Stock Futures EDP	SFEDP
Single Stock Futures Portugal Telecom	SFPTC
Single Stock Futures PT Multimédia	SFPTM
Single Stock Futures Sonae	SFSON

2. O referido contrato produz efeitos a partir do dia 08 de Fevereiro de 2005, *inclusive*.
3. As obrigações assumidas pelo Criador de Mercado, constam do **Anexo** ao presente Aviso.

Euronext Lisbon
Lisboa, 07 de Fevereiro de 2005

EURONEXT LISBON
SOCIEDADE GESTORA DE MERCADOS REGULAMENTADOS, S.A.

Anexo

Single Stock Futures

SSF BCP:

Exchange code "SFBCP"	First Serial Contract Month	Second Serial Contract Month	First Quarterly Contract Month	Second Quarterly Contract Month
Maximum Bid/Offer spread (basis points)	100 bp	100 bp	150 bp	150 bp
Minimum Lot Size	500 lots	500 lots	500 lots	500 lots
	Calendar Spread (1 st and 2 nd Calendar Contract Months)	Calendar Spread (1 st and 2 nd Quarterly Contract Months)		
Maximum Bid/Offer spread (ticks)	€0.02	€0.04		
Minimum Lot Size	1000	1000		

SSF BPI:

Exchange code "SFBPI"	First Serial Contract Month	Second Serial Contract Month	First Quarterly Contract Month	Second Quarterly Contract Month
Maximum Bid/Offer spread (basis points)	100 bp	100 bp	150 bp	150 bp
Minimum Lot Size	100 lots	100 lots	100 lots	100 lots
	Calendar Spread (1 st and 2 nd Calendar Contract Months)	Calendar Spread (1 st and 2 nd Quarterly Contract Months)		
Maximum Bid/Offer spread (ticks)	€0.03	€0.06		
Minimum Lot Size	400	400		

SSF Brisa:

Exchange code "SFBRP"	First Serial Contract Month	Second Serial Contract Month	First Quarterly Contract Month	Second Quarterly Contract Month
Maximum Bid/Offer spread (basis points)	55 bp	65 bp	80 bp	95 bp
Minimum Lot Size	50 lots	50 lots	50 lots	50 lots
	Calendar Spread (1 st and 2 nd Calendar Contract Months)	Calendar Spread (1 st and 2 nd Quarterly Contract Months)		
Maximum Bid/Offer spread (ticks)	€0.05	€0.08		
Minimum Lot Size	200	200		

EURONEXT LISBON
SOCIEDADE GESTORA DE MERCADOS REGULAMENTADOS, S.A.

SSF EDP:

Exchange code "SFEDP"	First Serial Contract Month	Second Serial Contract Month	First Quarterly Contract Month	Second Quarterly Contract Month
Maximum Bid/Offer spread (basis points)	90 bp	90 bp	135 bp	135 bp
Minimum Lot Size	500 lots	500 lots	500 lots	500 lots
	Calendar Spread (1 st and 2 nd Calendar Contract Months)	Calendar Spread (1 st and 2 nd Quarterly Contract Months)		
Maximum Bid/Offer spread (ticks)	€0.02	€0.04		
Minimum Lot Size	1000	1000		

SSF Portugal Telecom:

Exchange code "SFPTC"	First Serial Contract Month	Second Serial Contract Month	First Quarterly Contract Month	Second Quarterly Contract Month
Maximum Bid/Offer spread (basis points)	35 bp	35 bp	45 bp	55 bp
Minimum Lot Size	50 lots	50 lots	50 lots	50 lots
	Calendar Spread (1 st and 2 nd Calendar Contract Months)	Calendar Spread (1 st and 2 nd Quarterly Contract Months)		
Maximum Bid/Offer spread (ticks)	€0.03	€0.06		
Minimum Lot Size	200	200		

SSF PT Multimédia:

Exchange code "SFPTM"	First Serial Contract Month	Second Serial Contract Month	First Quarterly Contract Month	Second Quarterly Contract Month
Maximum Bid/Offer spread (basis points)	65 bp	75 bp	80 bp	85 bp
Minimum Lot Size	5 lots	5 lots	5 lots	5 lots
	Calendar Spread (1 st and 2 nd Calendar Contract Months)	Calendar Spread (1 st and 2 nd Quarterly Contract Months)		
Maximum Bid/Offer spread (ticks)	€0.15	€0.20		
Minimum Lot Size	20	20		

SSF Sonae:

Exchange code "SFSON"	First Serial Contract Month	Second Serial Contract Month	First Quarterly Contract Month	Second Quarterly Contract Month
Maximum Bid/Offer spread (basis points)	125 bp	135 bp	145 bp	155 bp
Minimum Lot Size	50 lots	50 lots	50 lots	50 lots
	Calendar Spread (1 st and 2 nd Calendar Contract Months)	Calendar Spread (1 st and 2 nd Quarterly Contract Months)		
Maximum Bid/Offer spread (ticks)	€0.015	€0.02		
Minimum Lot Size	200	200		

EURONEXT LISBON
SOCIEDADE GESTORA DE MERCADOS REGULAMENTADOS, S.A.