

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

**Aviso n.º 144/04**

**Criador de Mercado**  
♦  
**Mercado de Derivados**

Torna-se pública a celebração entre a **Euronext Lisbon - Sociedade Gestora de Mercados Regulamentados, S.A. (Euronext)** e o **Banco Santander de Negócios Portugal, S.A. (BSNP)** de dois contratos de Criação de Mercado para o mercado de derivados.

1. Os referidos contratos abrangem:

a) Futuros sobre o Índice PSI 20

<i>Contrato</i>	<i>Código de Negociação</i>
Futuros PSI 20	MFPSI

b) Single Stock Futures

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

2. Os referidos contratos produzem efeitos a partir do dia 07 de Junho de 2004, *inclusive*.

3. As obrigações assumidas pelo Criador de Mercado, constam do **Anexo** ao presente Aviso.

*Euronext Lisbon*  
Lisboa, 07 de Junho de 2004

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**Anexo**

**A - Futuros sobre o Índice PSI 20**

Exchange code “MFPSI”	First Serial Contract Month	Second Serial Contract Month
Maximum Bid/Offer spread (basis points)	40 bp	40 bp
Minimum Lot Size	20 lots	20 lots
	<b>Calendar Spread (1<sup>st</sup> and 2<sup>nd</sup> Calendar Contract Months)</b>	
Maximum Bid/Offer spread (ticks)	10 (€10)	
Minimum Lot Size	50 lots	

**B – Single Stock Futures**

**SSF Portugal Telecom & SSF Brisa:**

Exchange code “SFPTC & SFBRP”	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	110 bp	110 bp
Minimum Lot Size	50 lots	50 lots	10 lots	10 lots
	<b>Calendar Spread (1<sup>st</sup> and 2<sup>nd</sup> Calendar Contract Months)</b>			
Maximum Bid/Offer spread (ticks)	€0,06	€0,35		
Minimum Lot Size	100	10		

**SSF BCP & SSF EDP:**

Exchange code “SFBCP & SFEDP”	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	110 bp	110 bp
Minimum Lot Size	100 lots	100 lots	10 lots	10 lots
	<b>Calendar Spread (1<sup>st</sup> and 2<sup>nd</sup> Calendar Contract Months)</b>			
Maximum Bid/Offer spread (ticks)	€0,04	€0,30		
Minimum Lot Size	200	10		

**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)	40 bp	40 bp	110 bp	110 bp
Minimum Lot Size	200 lots	200 lots	20 lots	20 lots
	<b>Calendar Spread (1<sup>st</sup> and 2<sup>nd</sup> Calendar Contract Months)</b>			
Maximum Bid/Offer spread (ticks)	€0,03	€0,30		
Minimum Lot Size	300	20		

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**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)	75 bp	75 bp	150 bp	150 bp
Minimum Lot Size	20 lots	20 lots	5 lots	5 lots
	Calendar Spread (1 <sup>st</sup> and 2 <sup>nd</sup> Calendar Contract Months)	Calendar Spread (1 <sup>st</sup> and 2 <sup>nd</sup> Quarterly Contract Months)		
Maximum Bid/Offer spread (ticks)	€0,14	€0,40		
Minimum Lot Size	30	5		