

CORPORATE ACTION NOTICE

Lisbon Market

No. CA160418DE

Issue Date:

18 April 2016

Effective Date:

TBA

Contracts:	Single Stock Futures (COB & <i>Flex</i>)	BBP, YBZ
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Company: Banco BPI

ISIN: PTBPIOAM0004

Corporate action: Takeover Offer

Reference: Press release of 18 April 2016

Details: CaixaBank announced an intended voluntary tender offer of € 1.113 per share in cash for all the shares it does not own in Banco BPI.

Adjustments: Provided that the Offer becomes effective, the contracts shall be de-listed with immediate effect and will be settled using the Fair Value method. In determining the Fair Value the following will apply:

Futures:

- **Dividends:** No dividend payments (as published by Markit Dividends) will be used in determining the Fair Value prices.
- **Interest Rates:** Euribor interest rates shall be used in determining the Fair Value prices.

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For further information in relation to this Notice, Members should contact:

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