

CORPORATE ACTION NOTICE

Lisbon Market

No. CA160922DE

Issue Date:

22 September 2016

Effective Date:

TBA

Contracts:

Single Stock Futures (COB & <i>Flex</i>)	BBP, YBZ
---	----------

Company:

Banco BPI

ISIN:

PTBPIOAM0004

Corporate action:

Takeover Offer

Reference:

CA160418DE

Details:

Members are advised that CaixaBank has increased its tender offer to € 1.134 per share in cash for all the shares it does not own in Banco BPI. Furthermore, the tender offer has transformed from a voluntary offer to a mandatory offer by law ("the Offer").

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.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). 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.

CORPORATE ACTION NOTICE

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	mailto:CorporateActionsTeam@euronext.com web: Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	mailto:Derivatives.ops.fr@lch.com

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided "as is" based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2016 Euronext N.V. - All rights reserved.