

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
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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.

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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

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