CORPORATE ACTION NOTICE

Lisbon Market	No. CA160922DE
Issue Date:	22 September 2016
Effective Date:	TBA

Contracts:

Single Stock Futures (COB & *Flex*)	BBP, *YBZ*

Company: Banco BPI

ISIN: PTBPI0AM0004

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.

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

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