

## 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:

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