

CORPORATE ACTION NOTICE

London Market**Notice No: CA/2011/368/Lo**

ISSUE DATE:

1 November 2011

EFFECTIVE DATE:

2 November 2011

Flexible Individual Equity Option Contracts (201F)**IJU, IQJ, IJJ, IJX****Universal Stock Futures Contract (56)****IT****Flexible Universal Stock Futures Contract (66F)****IJY, IJZ****INDITEX SA****SPECIAL DIVIDEND**

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the NYSE Euronext website at www.nyx.com/lifferules. 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.

1. Reference: CA/2011/102/Lo.**2. ISIN:** ES0148396015.**3. Effective Date:** 2 November 2011.**4. Contract Adjustments:**

- Ratio Method.
- Cum Event Price: €63.94.
- Ratio: 0.99684.

Options:

- **Lot Size:** The lot size has been divided by the ratio, as shown in the Attachment to this notice.
- **Exercise Prices:** The exercise prices have been adjusted by being multiplied by the ratio, as shown in the Attachment to this notice.

Futures:

- **Lot Size:** The lot size has been divided by the ratio, as shown in the Attachment to this notice.
- **Variation Margin:** Daily Settlement Prices on 1 November 2011 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 2 November 2011, as shown in the Attachment to this notice.

Web site: www.nyx.com/liffe

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

5. Further Maturities: These will have the standard lot size.

For further information in relation to this Notice and/or the Corporate Action Services (“CAS”) provided by NYSE Liffe in respect to OTC Derivatives, Members should contact:

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Inditex SA

Corporate Action: **Special dividend**

Flexible Individual Equity Option Contract: **IJQ**

16-Dec-11		
strike price	adjusted strike price	adjusted lot size
26.95	26.86	100

Universal Stock Futures Contract: **IT**

Nov-11			Dec-11		
settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size
63.320	63.120	100	63.398	63.198	100

Flexible Universal Stock Futures Contract: **IJY**

14-Nov-11		
settlement price	adjusted settlement price	adjusted lot size
63.1634	62.9638	100