

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA171031DE

Issue Date:

30 October 2017

Effective Date:

31 October 2017

|                   |  |          |
|-------------------|--|----------|
| <b>Contracts:</b> | Single Stock Future (COB & <i>Flex</i> ) | IT6, YIT |
|                   | Single Stock Dividend Future             | IT8, I8O |

**Company:** Inditex SA

**ISIN:** ES0148396007

**Corporate action:** Special dividend

**Reference:** CA170526DE

**Adjustments:** The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** € 32.185
- **Ratio:** 0.99437939

### Futures:

- **Single Stock Dividend Futures:**
  - **Adjusted Lot Size:** 10057 shares per lot, therefore the IT8 contract will be converted into IT8 (lot size 10000) and the O-class I8X (lot size 57). The I8O lot size is unchanged and will remain 44 shares per lot.
  - **Variation Margin:** Daily Settlement Prices for 30 October 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 31 October 2017.
  - **EDSP:** Ordinary dividends with an ex-date on or before 31 October 2017 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec17 maturity in contracts IT8, I8X and I8O.
  - **Further maturities:** No new maturities will be introduced in the O-class I8O and I8X.
- **Single Stock Futures:** Given that there is no open interest in the contracts IT6 and YIT, no adjustments shall be made to these contracts.

### Trading fees O-class contracts I8X:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 31 October 2017 up to and including 16 March 2018.

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## CORPORATE ACTION NOTICE

- Trading fees for Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 31 October 2017 until the end of the lifetime of the O-class **I8X**. Large-in-Scale transactions of Liquidity Providers will be charged the Member own account fee.
- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 31 October 2017 up to and including 16 March 2018.

**Outstanding orders:** All outstanding orders for contracts IT6, IT8 and I8O have been cancelled automatically after the end of the trading session today. New orders in contracts IT6, IT8, I8O and I8X can be submitted as from 31 October 2017.

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|                                  |                     |  |
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**CORPORATE ACTION NOTICE**

Attachment to Corporate Action Notice No. CA171030DE

**Inditex SA**

Corporate action: **Special dividend**

Single Stock Dividend Futures:

|                                       |            | Lot size |               |
|---------------------------------------|------------|----------|---------------|
| Single Stock Dividend Futures (SSDF): | <b>IT8</b> | 10000    |               |
| Single Stock Dividend Futures (SSDF): | <b>I8X</b> | 57       | O-class (new) |

| Dec-17           |                           | Dec-18           |                           |
|------------------|---------------------------|------------------|---------------------------|
| settlement price | adjusted settlement price | settlement price | adjusted settlement price |
| <b>0.5000</b>    | <b>0.4972</b>             | <b>0.5000</b>    | <b>0.4972</b>             |

| Dec-19           |                           | Dec-20           |                           | Dec-21           |                           |
|------------------|---------------------------|------------------|---------------------------|------------------|---------------------------|
| settlement price | adjusted settlement price | settlement price | adjusted settlement price | settlement price | adjusted settlement price |
| <b>0.6216</b>    | <b>0.6181</b>             | <b>0.7030</b>    | <b>0.6990</b>             | <b>0.7980</b>    | <b>0.7935</b>             |

|                                       |            |    |                            |
|---------------------------------------|------------|----|----------------------------|
| Single Stock Dividend Futures (SSDF): | <b>I8O</b> | 44 | O-class (already existing) |
|---------------------------------------|------------|----|----------------------------|

| Dec-17           |                           | Dec-18           |                           |
|------------------|---------------------------|------------------|---------------------------|
| settlement price | adjusted settlement price | settlement price | adjusted settlement price |
| <b>0.5000</b>    | <b>0.4972</b>             | <b>0.5000</b>    | <b>0.4972</b>             |