

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2012/330/Lo

Issue Date:

16 November 2012

Effective Date:

26 November 2012

**Flexible Individual Equity Option Contract (201F)**

**FDU, FDQ, FDJ, FDX**

**Universal Stock Futures Contract (56)**

**ASL**

**Flexible Universal Stock Futures Contract (66F)**

**FDY, FDZ**

**ASML HOLDING NV**

**RETURN OF CAPITAL AND SHARE CONSOLIDATION**

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the NYSE Euronext website at [globalderivatives.nyx.com/regulation/nyse-liffe](http://globalderivatives.nyx.com/regulation/nyse-liffe). 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/2012/282/Lo](#).
2. **ISIN:** Old: NL0006034001                      New: NL0010273215
3. **Effective Date:** 26 November 2012.
4. **Conditions:** Members are hereby informed that the two-month creditor opposition period has ended on 11 November 2012. ASML has confirmed the terms for the return of capital (€9.18 per share) and share consolidation (77 new for 100 old shares), and the Effective Date.
5. **Contract Adjustments:**
  - Ratio Method.
  - Cum Event Price: Official Closing price on Euronext Amsterdam on 23 November 2012.
  - The contracts shall be re-designated to the new ASML shares.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{€9.18}) * \left(\frac{100}{77}\right)}{\text{Cum Event Price}}$$

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### Options:

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.
- **Exercise Prices:** The exercise prices will be multiplied by the ratio. The adjusted exercise prices will be specified in the Final Notice.

### Futures:

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices 23 November 2012 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 26 November 2012.

**6. Further Series/Maturities:** These shall 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:

#### NYSE Liffe:

EMS Corporate Actions	+31 (0) 20 550 4296	Corporateactionsteam@nyx.com Web: <a href="#">Corporate Actions</a>
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#### NYSE Liffe:

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