

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2012/342/Lo

Issue Date:

23 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](#) and [CA/2012/330/Lo](#).

2. **ISIN:** Old: NL0006034001                      New: NL0010273215

3. **Effective Date:** 26 November 2012.

4. **Contract Adjustments:**

- Ratio Method.
- Cum Event Price: €44.60
- Ratio: 1.03139
- The contracts shall be re-designated to the new ASML shares.

**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 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 23 November 2012 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 26 November 2012, as shown in the Attachment to this Notice.

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.

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5. **Further 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:

<b>NYSE Liffe:</b> EMS Corporate Actions	+31 (0) 20 550 4296	Corporateactionsteam@nyx.com Web: <a href="#">Corporate Actions</a>
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Attachment to Corporate Action Notice No. CA/2012/342/Lo

**ASML Holding NV**

Corporate Action: **Return of capital and share consolidation**

Universal Stock Futures Contract: **ASL**

<b>Dec-12</b>			<b>Jan-13</b>			<b>Feb-13</b>			<b>Mar-13</b>		
settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size
<b>44.605</b>	46.005	97	<b>44.612</b>	46.012	97	<b>44.621</b>	46.022	97	<b>44.626</b>	46.027	97

Flexible Individual Equity Option Contract: **FDQ**

<b>21-Dec-12</b>			<b>21-Jun-13</b>		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
<b>40.00</b>	41.26	97	<b>42.00</b>	43.32	97
<b>44.00</b>	45.38	97			
<b>45.00</b>	46.41	97			