

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2012/282/Lo

Issue Date:

14 September 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. **Background:** ASML Holding NV ("ASML") has announced a return of capital and share consolidation, whereby shareholders shall receive €9.18 per share in cash, and subsequently every 100 existing ASML shares shall be consolidated into 77 new ASML shares.
2. **ISIN:** NL0006034001.
3. **Effective Date:** 26 November 2012.
4. **Conditions:** The return of capital and share consolidation are subject to statutory requirements. The effective date will be confirmed after the statutory, two-month creditor opposition period, which is expected to end on 11 November 2012.
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.

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

**CORPORATE ACTION NOTICE**

**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:

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