



#39980

DATE: OCTOBER 28, 2016

SUBJECT: CHIPMOS TECHNOLOGIES (BERMUDA) LTD. - CONTRACT
ADJUSTMENT
OPTION SYMBOLS: IMOS/2IMOS
NEW SYMBOLS: IMOS1/2IMOS1
DATE: 10/31/16

Contract Adjustment

DATE: October 31, 2016

OPTION SYMBOLS: IMOS changes to IMOS1
2IMOS changes to 2IMOS1

STRIKE DIVISOR: 1

**CONTRACTS
MULTIPLIER:** 1

NEW MULTIPLIER: 100 (e.g., a premium of 1.50 yields \$150; a strike of 17.50 yields \$1,750.00)

**NEW DELIVERABLE
PER CONTRACT:**

- 1) 93 (New) ChipMOS TECHNOLOGIES INC. (IMOS) American Depositary Shares (Subject to delayed settlement)
- 2) Cash in lieu of 0.55 fractional IMOS shares
- 3) \$371.00 Cash (\$3.71 x 100)

CUSIP: IMOS (New): 16965P103

PRICING

Until the cash in lieu amount is determined, the underlying price for IMOS1/2IIMOS1 will be determined as follows:

$$\text{IMOS1} = 0.9355 (\text{IMOS}) + 3.71$$

DELAYED SETTLEMENT

The IMOS component of the IMOS1/2IMOS1 deliverables will be delayed until IMOS begins trading. OCC will delay settlement of the cash portion of the IMOS1/2IMOS1 deliverables until the cash in lieu of fractional IMOS shares is determined. When IMOS shares begin trading and upon determination of the cash in lieu amount, OCC will require Put exercisers and Call assignees to deliver the appropriate stock and cash amounts.

BACKGROUND

On August 12, 2016, Shareholders of ChipMOS TECHNOLOGIES (BERMUDA) LTD. (IMOS) voted concerning the proposed merger with ChipMOS TECHNOLOGIES INC. The merger was approved and subsequently consummated on October 28, 2016. As a result, each existing IMOS Common Share will be converted into the right to receive 0.9355 ChipMOS TECHNOLOGIES INC. American Depositary Share plus \$3.71 Cash. Cash will be paid in lieu of fractional shares.

(New) ChipMOS TECHNOLOGIES INC. American Depositary Shares are anticipated to be listed on the Nasdaq Stock Market under the trading symbol "IMOS" on November 1, 2016.

DISCLAIMER

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed options or futures prepared for the convenience of market participants. OCC accepts no responsibility for the accuracy or completeness of the summary, particularly for information which may be relevant to investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

The determination to adjust options and the nature of any adjustment is made by a panel of The OCC Securities Committee pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The adjustment panel is comprised of representatives from OCC and each exchange which trades the affected option. The determination to adjust futures and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article XII, Sections 3, 4, or 4A, as applicable. For both options and futures, each adjustment decision is made on a case by case basis. Adjustment decisions are based on information available at the time and are subject to change as additional information becomes available or if there are material changes to the terms of the corporate event(s) occasioning the adjustment.

ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.