



# CORPORATE ACTION NOTICE

**NOTICE NO. CA/2016/597/Lo**

**E.ON SE - Spin Off**

**ISSUE DATE:** 09 September 2016

**EFFECTIVE DATE:** 12 September 2016

<b>CONTRACTS:</b>	<b>Single Stock Futures</b>	EOY, EOZ, EOA
	<b>Flexible Individual Equity Options</b>	EOU, EOQ, EOJ, EOX

**COMPANY:** E.ON SE

**CORPORATE ACTION:** Spin Off

**REFERENCE:** [CA/2016/573/Lo](#)

**ISIN:** **E.ON SE:** DE000ENAG999                      **Uniper SE:** DE000UNSE018

**DETAILS:** E.ON SE has announced its intention to spin off Uniper SE in a transaction that will see E.ON SE shareholders receive 1 share of Uniper SE for each 10 E.ON SE shares held.

**ADJUSTMENTS:** After the close of business on 09 September 2016 the following contract adjustments will be made:

- Package Method
- Contracts with open interest (EOJ, EOQ) will become contracts based on a package of 1 E.ON SE share and 0.1 Uniper SE shares (“a unit”) and shall be referred to by ICE Futures Europe as E.ON SE ex-event package contracts.
- Contracts with no open interest (EOY, EOZ, EOA, EOU, EOX) will be delisted with immediate effect and replaced with contracts detailed in the following Circular:  
<https://www.theice.com/publicdocs/circulars/16134.pdf>  
<https://www.theice.com/publicdocs/circulars/16134%20attach.pdf>
- Ex-event contracts will be referenced with a pseudo ISIN: DE000EN55550
- Physical Delivery contracts of 1 lot = (100 E.ON SE shares) + (10 Uniper SE shares).
- EDSP Calculation: The EDSP will be generated by using the official closing prices of E.ON SE and Uniper SE on Deutsche Börse on the last trading day as follows:

$EDSP = (1 \times E.ON SE Share Price) + (0.1 \times Uniper SE Share Price)$   
Options:

- **Lot Size:** The lot size shall remain unchanged as 100 units per lot.
- **Exercise Prices:** The exercise prices shall remain unchanged. The breakdown of exercise prices (for the purpose of deriving physical delivery settlement amounts) will be communicated to affected Clearing Members on the business day following exercise/assignment.
- **Further Maturities:** Contracts with no open interest will be delisted. No further maturities or series shall be made available for trading on contracts with open interest as from the effective date.

*This Notice is issued pursuant to the [Corporate Actions Policy](#) for ICE Futures Europe. 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.*

**FOR MORE INFORMATION:**

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