

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160906DE2

Issue Date:

5 September 2016

Effective Date:

12 September 2016

Contracts:

Single Stock Futures (COB & <i>flex</i>)	EO6, YEO
Single Stock Dividend Futures	EO8

Company:

E.ON SE

ISIN:

E.ON SE: DE000ENAG999

Uniper: DE000UNSE018

Corporate action:

Spin-off

Reference:

Press release of 2 September 2016

Details:

E.ON SE ("E.ON") has announced the spin-off of a majority stake in the Uniper, whereby shareholders will receive 1 share of Uniper for every 10 E.ON shares held.

Adjustments:

After the close of business on Friday 9 September, the following contract adjustments will be made:

- **Package Method**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of (1 E.ON share + 0.1 Uniper shares).
- **Lot Size:** No adjustment shall be made to the lot size.
- **Settlement Price:** No adjustment shall be made to the Settlement Price.

Single Stock Futures (Cash Settled):

- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:
 - **E.ON Share Price** = Close price of E.ON shares on Deutsche Boerse (Xetra) on the last trading date of the relevant maturity.
 - **Uniper Share Price** = Close price of Uniper shares on Deutsche Boerse (Xetra) on the last trading date of the relevant maturity.
 - **EDSP** = (1 x E.ON Share Price + 0.1 x Uniper Share Price)

Single Stock Dividend Futures (Cash Settled):

- The EDSP at the end of the lifetime of the each maturity shall be calculated as follows:
 - **E.ON Dividend** = All dividends paid on E.ON shares that have their ex-dividend date during the lifetime of the relevant maturity.

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- **Uniper Dividend** = All dividends paid on Uniper shares that have their ex-dividend date during the lifetime of the relevant maturity.
- **EDSP** = (1 x E.ON Dividend + 0.1 x Uniper Dividend)

Miscellaneous: In case of no open interest no adjustments shall be made and contracts will be based on E.ON.

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Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	mailto:CorporateActionsTeam@euronext.com web: Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	mailto:Derivatives.ops.fr@lch.com

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