CORPORATE ACTION NOTICE

Amsterdam Market	No. CA211213DE1
Issue Date:	13 December 2021
Effective Date:	TBA

Contracts:

Single Stock Futures	LD6, QR6
Single Stock Dividend Futures	LD8

Company: ABB Ltd

ISIN: ABB Ltd: CH0012221716 E-mobile division: TBA

Corporate action: Spin-off

Reference: Press release of 7 December 2021

Details: The Board of Directors of ABB has decided to proceed with the preparation for a share distribution of its E-mobile division (EL), creating a new, independent, publicly traded company. The new company is planned to be listed in Switzerland. The share distribution is planned to be completed during the first half of 2022.

Adjustments: After the close of the business day preceding the Effective Date, the following contract adjustments will be made:

- **Package Method**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of (X ABB Ltd share + Y E-mobile share) and will be referred to by Euronext as ABB ex-event package contracts.
- **Lot Size:** No adjustment shall be made to the lot size.

Single Stock Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- The EDSP for the **LD6** and **QR6** at the end of the lifetime of each maturity shall be calculated as follows:
  - **ABB Ltd Share Price** = Official closing price of ABB Ltd shares on SIX Swiss Exchange on the last trading date of the relevant maturity.
  - **E-mobile Share Price** = Official closing price of E-mobile shares on SIX Swiss Exchange on the last trading date of the relevant maturity.
  - **EDSP** = (X x ABB Ltd Share Price + Y x E-mobile Share Price).

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Single Stock Dividend Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:
  - **ABB Ltd Dividend** = All dividends paid on ABB Ltd shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **E-mobile Dividend** = All dividends paid on the new E-mobile shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **EDSP** = (X x ABB Ltd Dividend + Y x E-mobile Dividend)

Miscellaneous: As from the Effective Date, Euronext will create an index which may serve as an indication level for the underlying value of the ABB ex-event package contracts. The index replicates the value of the underlying package as defined in this Corporate Action Notice:

- **Index ISIN code:** TBA

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. 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 further information in relation to this Notice, Members should contact:

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