CORPORATE ACTION NOTICE

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

Contracts:

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<th>Contracts</th>
<th>LD6, QR6</th>
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<td>Single Stock Futures</td>
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<td>Single Stock Dividend Futures</td>
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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).
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** = \((X \times \text{ABB Ltd Dividend} + Y \times \text{E-mobile Dividend})\)

**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

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