CORPORATE ACTION NOTICE

Amsterdam Market — No. CA220725DE

Issue Date: 25 July 2022

Effective Date: 03 October 2022

Single Stock Futures	LD6 QR6
Single Stock Dividend Futures	LD8

Company: ABB Ltd

ISIN: ABB Ltd: CH0012221716 Accelleron: TBA

Corporate action: Spin-off

Reference: Press release of 21 July 2022

Details: Abb Ltd announced the distribution of Accelleron Industries Ltd share where one share of Accelleron Industries Ltd will be distributed for every 20 shares ABB Ltd shares held. The first trading day of Accelleron Industries Ltd is expected to occur on 3 October 2022 on Six Swiss Exchange. The distribution is subject to the approval of the Extraordinary Shareholders' Meeting on 7 September 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 (1 ABB Ltd shares + 1/20 Accelleron shares) 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.

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- **Accelleron Share Price** = Official closing price of Accelleron shares on Six Swiss Exchange on the last trading date of the relevant maturity.
- **EDSP** = (1 x ABB Ltd Shares Price + 0.05 x Accelleron 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.
  - **Accelleron Dividend** = All dividends paid on the Accelleron shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **EDSP** = (1 x ABB Ltd Dividend + 0.05 x Accelleron 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 Ltd 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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