

## 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).

## CORPORATE ACTION NOTICE

### 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

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