

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.

CORPORATE ACTION NOTICE

- **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

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:

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

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided "as is" based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris, Euronext London and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Lisbon, Dublin, Paris, London and Oslo markets, as relevant.

CORPORATE ACTION NOTICE

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2022 Euronext N.V. - All rights reserved.