CORPORATE ACTION NOTICE

Amsterdam Market	No. CA220202DE
Issue Date:	02 February 2022
Effective Date:	31 March 2022

Contracts:

Single Stock Future	WD6
Single Stock Dividend Future	WD8

Company: Swedbank

ISIN: SE0000242455

Corporate action: Special dividend

Reference: Press release of 2 February 2022

Details: The Board of Directors of Swedbank has announced the payment of an ordinary dividend of SEK 9.25 and a special dividend of SEK 2.00 per share.

Adjustments: After the close of business on 30 March 2022 the following contract adjustments will be made:

- **Ratio Method**.
- **Cum Event Price:** Official closing price of Swedbank shares on Nasdaq OMX Stockholm on 30 March 2022.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Ratio** $= \frac{(\text{ Cum Event Price - SEK 9.25 - SEK 2.00 })}{(\text{ Cum Event Price - SEK 9.25 })}$

Futures:

- **Variation Margin:** Daily Settlement Prices of 30 March 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on the Effective Date.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date will be multiplied by the Ratio for the purpose of determining the EDSP at the end of the life time of the **2022** maturities in contract **WD8**.
- **Orders:** All outstanding orders for contracts will be cancelled automatically after the end of the trading session on 30 March 2022. The priority of these orders will then be lost. New orders can be submitted as from the Effective Date.

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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