

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA230201DE

Issue Date:

02 February 2023

Effective Date:

05 April 2023

Contracts:

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| Single Stock Future | VV6 |
| Single Stock Dividend Future | VV8 |

Company: Volvo B

ISIN: SE0000115446

Corporate action: Special dividend

Reference: Press release of 26 January 2023.

Conditions: Subject to shareholder approval at the Volvo B AGM on 04 April 2023.

Details: Volvo B has announced an ordinary dividend of SEK 7.00 and an extra dividend of SEK 7.00 per share.

Adjustments: After the close of business on 4 April 2023, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Volvo B shares on Nasdaq OMX Stockholm on 4 April 2023.
- **Lot Size:** The Lot Size will be divided by the Ratio. The adjusted Lot Size will be specified in the Final Notice.
- **Ratio** =
$$\frac{(\text{Cum Event Price} - \text{SEK } 7.00 - \text{SEK } 7.00)}{(\text{Cum Event Price} - \text{SEK } 7.00)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 4 April 2023 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 5 April 2023.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the **Mar23, Jun23, Sep23 and Dec23** maturity in contract VV8.

Active orders: All outstanding orders for the contracts will be cancelled automatically after the end of the trading session on 4 April 2023. The priority of these orders will then be lost. New orders can be submitted as from the Effective Date.

CORPORATE ACTION NOTICE

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For further information in relation to this Notice, Members should contact:

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