

Market
Amsterdam

Issue date

26 January 2024

No.CA240126DE

Effective date

28 March 2024

Contracts:

Single Stock Futures	VV6
Single Stock Dividend Futures	VV8

Company:

Volvo

ISIN:

SE0000115446

Corporate action:

Special dividend

Reference:

Press release of 26 January 2024.

Details:

The board of Volvo proposes an ordinary dividend of SEK 7.50 and a special dividend of SEK 10.50.

Adjustments:

After the close of business on 27 March 2024 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Volvo B on Nasdaq OMX Stockholm on 27 March 2024.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Ratio** =
$$\frac{(\text{Cum Event Price} - \text{SEK } 7.50 - \text{SEK } 10.50)}{(\text{Cum Event Price} - \text{SEK } 7.50)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 27 March 2024 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 28 March 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 **Jun24**, **Sep24** and **Dec24** maturity in contract VV8.

Orders:

All outstanding orders will be cancelled automatically after the end of the trading session on the day before the effective date. The priority of these orders will then be lost. New orders can be submitted as from the Effective Date.

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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