

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA220223DE1

Issue Date:

23 February 2022

Effective Date:

07 April 2022

Contracts:

Single Stock Future	VV6
Single Stock Dividend Future	VV8

Company: Volvo B

ISIN: SE0000115446

Corporate action: Special dividend

Reference: Press release of 28 January 2022.

Conditions: Subject to shareholder approval at the Volvo B AGM on 06 April 2022.

Details: Volvo B has announced an ordinary dividend of SEK 6.50 and an extra dividend of SEK 6.50 per share.

Adjustments: After the close of business on 6 April 2022, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Volvo B shares on Nasdaq OMX Stockholm on 6 April 2022.
- **Lot Size:** The Lot Size will be divided by the Ratio. The adjusted Lot Size will be specified in the Final Notice.
- **Ratio** =
$$\frac{(\text{Cum Event Price} - \text{SEK } 6.50 - \text{SEK } 6.50)}{(\text{Cum Event Price} - \text{SEK } 6.50)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 6 April 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 7 April 2022.
- **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 **Dec22** maturity in contract VV8.

Active orders: All outstanding orders for the contracts will be cancelled automatically after the end of the trading session on 6 April 2022. 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)2 0721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 6702	Derivatives.ops.fr@lch.com

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