

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA230201DE

Issue Date:

02 February 2023

Effective Date:

05 April 2023

**Contracts:**

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.

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