CORPORATE ACTION NOTICE

Amsterdam Market — No. CA200306DE1

Issue Date: 6 March 2020

Effective Date: 9 April 2020

Contracts:

Single Stock Futures	VV6
Single Stock Dividend Future	VV8

Company: Volvo B

ISIN: SE0000115446

Corporate action: Special dividend

Reference: Press release of 30 January 2020.

Details: The board of Volvo proposes an ordinary dividend of SEK 5.50 and special dividend of SEK 7.00.

Adjustments: After the close of business on 8 April 2020 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Volvo B shares on Nasdaq OMX Stockholm on 8 April 2020.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio:} \quad \frac{(\text{Cum Event Price - SEK 5.50 - SEK 7.50})}{(\text{Cum Event Price - SEK 5.50})}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 8 April 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 9 April 2020.
- **New contract:** In such case that the Ratio results in an adjusted lot size exceeding the standard lot size for contracts **VV6** (100) and **VV8** (10,000), new contracts (O-class) will be introduced. Contracts VV6 and VV8 will keep the standard lot size.
- **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

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determining the EDSP at the end of the life time of the **Dec20** maturity in contract VV8.

Outstanding orders: All outstanding orders for contracts VV6 and VV8 will be cancelled automatically after the end of the trading session on 8 April 2020. The priority of these orders will then be lost. New orders can be submitted as from 9 April 2020.

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