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** $= \frac{(\text{Cum Event Price - SEK 6.50 - SEK 6.50})}{(\text{Cum Event Price - SEK 6.50})}$

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.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

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

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