

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.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{SEK 7.00} - \text{SEK 7.00})}{(\text{Cum Event Price} - \text{SEK 7.00})}$$

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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