CORPORATE ACTION NOTICE

Amsterdam Market	No. CA210226DE1
Issue Date:	26 February 2021
Effective Date:	1 April 2021

Contracts:

Single Stock Futures	VV6
Single Stock Dividend Future	VV8

Company: Volvo B

ISIN: SE0000115446

Corporate action: Special dividend

Reference: Press release of 24 February 2021.

Details: The board of Volvo proposes an ordinary dividend of SEK 6.00 and special dividend of SEK 9.00.

Adjustments: After the close of business on 31 March 2021 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Volvo B shares on Nasdaq OMX Stockholm on 31 March 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Ratio** $= \frac{(\text{Cum Event Price - SEK 6.00 - SEK 9.00})}{(\text{Cum Event Price - SEK 6.00})}$

Futures:

- **Variation Margin:** Daily Settlement Prices for 31 March 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 1 April 2021.
- **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 determining the EDSP at the end of the lifetime of the **Dec21** 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 31 March 2021. The priority of these orders will then be lost. New orders can be submitted as from 1 April 2021.

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:

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