

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

**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.

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LCH - Derivatives Ops	+33 (0)1 7037 6702	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

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