EURONEXT

# CORPORATE ACTION NOTICE

Amsterdam Market — No. CA210602DE3

Issue Date: 2 June 2021

Effective Date: 30 June 2021

**Contracts:**

| | |
|---|---|
| Single Stock Futures | VV6 |
| Single Stock Dividend Future | VV8 |

**Company:** Volvo B

**ISIN:** SE0000115446

**Corporate action:** Special dividend

**Reference:** Press release of 1 June 2021.

**Details:** The board of Volvo proposes a special dividend of SEK 9.50. Subject to approval of the EGM on 29 June 2021.

**Adjustments:** After the close of business on 29 June 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 29 June 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Ratio** $= \frac{(\text{Cum Event Price - SEK } 9.50)}{(\text{Cum Event Price})}$

**Futures:**

- **Variation Margin:** Daily Settlement Prices for 29 June 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 30 June 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.

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- **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 29 June 2021. The priority of these orders will then be lost. New orders can be submitted as from 30 June 2021.

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

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