

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA220406DE

Issue Date:

06 April 2022

Effective Date:

07 April 2022

Contracts:

Single Stock Futures	VV6
Single Stock Dividend Future	VV8

Company: Volvo B

ISIN: SE0000115446

Corporate action: Special dividend

Reference: CA220223DE1

Adjustments: The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** SEK 170.30
- **Ratio:** 0.96031746
- **Lot Size:** The lot size has been divided by the Ratio, as shown in the attachment to this Notice.

Futures:

- **Single Stock Futures:** Given that there's no open interest, no adjustments have been made to the Contract.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date will 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.
- **Variation Margin (SSDF):** 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.

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 07 April 2022.

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.

CORPORATE ACTION NOTICE

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided "as is" based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris, Euronext London and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris, London and Oslo markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2022 Euronext N.V. - All rights reserved.

CORPORATE ACTION NOTICE

Attachment to Corporate Action No. CA220406DE

Volvo

Corporate Action: **Special Dividend**

Single Stock Dividend Futures (SSDF) DEC 22	VV8	10413
---------------------------------------------	-----	-------

Dec-22	
settlement price	adjusted settlement price
6.5000	6.2421