CORPORATE ACTION NOTICE

Amsterdam Market — No. CA190214DE1

Issue Date: 14 February 2019

Effective Date: 4 April 2019

Contracts:

Single Stock Futures (COB & *Flex*)	VV6, *YVV*
Single Stock Dividend Future	VV8

Company: Volvo B

ISIN: SE0000115446

Corporate action: Special dividend

Reference: Press release of 30 January 2019.

Details: The board of Volvo proposes an ordinary dividend of SEK 5.00 and special dividend of SEK 5.00.

Adjustments: After the close of business on 3 April 2019 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Volvo B shares on Nasdaq OMX Stockholm on 3 April 2019.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio:} \quad \frac{(\text{Cum Event Price - SEK 5.00 - SEK 5.00})}{(\text{Cum Event Price - SEK 5.00})}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 3 April 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 4 April 2019.
- **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

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determining the EDSP at the end of the life time of the **Dec19** 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 3 April 2019. The priority of these orders will then be lost. New orders can be submitted as from 4 April 2019.

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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

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