

## 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.

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**CORPORATE ACTION NOTICE**

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

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Attachment to Corporate Action No. CA220406DE

**Volvo**

Corporate Action: **Special Dividend**

Single Stock Dividend Futures (SSDF) DEC 22	VV8	10413
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Dec-22	
settlement price	adjusted settlement price
6.5000	6.2421