

CORPORATE ACTION NOTICE

NOTICE NO. CA/2022/102/Lo

Sberbank Rossii PAO ADR - Delisting

ISSUE DATE: 03 March 2022

EFFECTIVE DATE: 04 March 2022

CONTRACTS:

Single Stock Futures	SEF, SPH
Flexible Individual Equity Options	SEW, SPO, SPB, SPV

COMPANY: Sberbank Rossii PAO ADR

EXCHANGE: ICE Futures Europe

CORPORATE ACTION: Delisting

REFERENCE: [CA/2022/098/Lo](#)

ISIN: US80585Y3080

DETAILS: In light of the application of economic sanctions against Russia, the Exchange has determined to close out remaining open positions in accordance with section 6.9 (Special Circumstances) of the [ICE Futures Europe Corporate Action Policy](#) following the close of business on 03 March 2022.

ADJUSTMENTS: Please be advised that all contracts will be delisted at the close of business on 03 March 2022.

Contracts with open interest have been settled at Fair Value and are detailed below.

Official closing price of Sberbank Rossii PAO ADRs on the London Stock Exchange on 02 March 2022: **0.0453**

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Sberbank Rossii PAO ADRCorporate Action: **Delisting**Contract: **SPV**

PCC	Code	Strip	Strike Price	Call Fair Value	Put Fair Value	Volatility
SPV	SPV18H22	18-Mar-22	16	0	15.9537	80.0750
SPV	SPV18H22	18-Mar-22	22	0	21.9533	87.2489

Contract: **SPH**

PCC	Code	Strip	Settle Price
SPH	SPH18H22	18-Mar-22	0.0453

This Notice is issued pursuant to the [Corporate Actions Policy](#) for ICE Futures Europe. 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.

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