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
Sberbank Rossii PAO ADR

Corporate Action: Delisting

Contract: SPV

<table>
<thead>
<tr>
<th>PCC</th>
<th>Code</th>
<th>Strip</th>
<th>Strike Price</th>
<th>Call Fair Value</th>
<th>Put Fair Value</th>
<th>Volatility</th>
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<tr>
<td>SPV</td>
<td>SPV18H22</td>
<td>18-Mar-22</td>
<td>16</td>
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<td>15.9537</td>
<td>80.0750</td>
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<td>18-Mar-22</td>
<td>22</td>
<td>0</td>
<td>21.9533</td>
<td>87.2489</td>
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Contract: SPH

<table>
<thead>
<tr>
<th>PCC</th>
<th>Code</th>
<th>Strip</th>
<th>Settle Price</th>
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<tbody>
<tr>
<td>SPH</td>
<td>SPH18H22</td>
<td>18-Mar-22</td>
<td>0.0453</td>
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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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