

CORPORATE ACTION NOTICE

NOTICE NO. CA/2022/103/Lo

Gazprom (PAO) ADR - Delisting

ISSUE DATE: 03 March 2022

EFFECTIVE DATE: 04 March 2022

CONTRACTS:

Single Stock Futures	OGD, OGH
Flexible Individual Equity Options	OGW, OGO, OGB, OGV

COMPANY: Gazprom (PAO) ADR

EXCHANGE: ICE Futures Europe

CORPORATE ACTION: Delisting

REFERENCE: [CA/2022/099/Lo](#)

ISIN: US3682872078

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 Gazprom (PAO) ADRs on the London Stock Exchange on 02 March 2022: **0.5814**

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Gazprom (PAO) ADRCorporate Action: **Delisting**Contract: **OGV**

PCC	Code	Strip	Strike Price	Call Fair Value	Put Fair Value	Volatility
OGV	OGV18H22	18-Mar-22	9	0	8.418	64.5184
OGV	OGV18H22	18-Mar-22	10	0	9.418	68.3108
OGV	OGV17M22	17-Jun-22	9	0	8.407	51.5328
OGV	OGV17M22	17-Jun-22	10	0	9.4057	52.1440
OGV	OGV16Z22	16-Dec-22	9.5	0	8.8534	40.8600
OGV	OGV16Z22	16-Dec-22	10	0	9.35	41.7749

Contract: **OGH**

PCC	Code	Strip	Settle Price
OGH	OGH18H22	18-Mar-22	0.5814
OGH	OGH17M22	17-Jun-22	0.5821
OGH	OGH16Z22	16-Dec-22	0.5854

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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FOR MORE INFORMATION:**ICE Futures Europe:**

ICE Corporate Actions

+44 (0) 20 7382 8205

CorporateActions-Europe@ice.com**ICE Clear Europe:**

Clearing Operations

+44 (0)20 7065 7600

iceuops@ice.com[View All Notices](#) / [Subscribe](#) / [Media Inquiries](#)