

CORPORATE ACTION NOTICE

NOTICE NO. CA/2022/104/Lo

PJSC Lukoil ADR - Delisting

ISSUE DATE: 03 March 2022

EFFECTIVE DATE: 04 March 2022

CONTRACTS:

Single Stock Futures	LYD, LYH
Flexible Individual Equity Options	LYW, LYO, LYB, LYV

COMPANY: PJSC Lukoil ADR

EXCHANGE: ICE Futures Europe

CORPORATE ACTION: Delisting

REFERENCE: [CA/2022/100/Lo](#)

ISIN: US69343P1057

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 PJSC Lukoil ADRs on the London Stock Exchange on 02 March 2022: **0.72**

[View All Notices](#) / [Subscribe](#) / [Media Inquiries](#)

PJSC Lukoil ADRCorporate Action: **Delisting**Contract: **LYV**

PCC	Code	Strip	Strike Price	Call Fair Value	Put Fair Value	Volatility
LYV	LYV18H22	18-Mar-22	90	0	89.2744	51.2856

Contract: **LYH**

PCC	Code	Strip	Settle Price
LYH	LYH18H22	18-Mar-22	0.72

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.

The content and adjustment methods outlined in this Notice are based on information available to ICE Futures Europe at the time of publication and may be subject to change. ICE Futures Europe accepts no responsibility for the accuracy of the information outlined in this Notice and Market Participants should make their own independent assessment. ICE Futures Europe will not be liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided in this Notice.

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](#)