

Expiry Notice

21 August 2015



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

Please find below expiration prices for IOB products expiring in August 2015:

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.2395
ATAD	AO TATNEFT	25.9700
FIVE	X5 RETAIL GROUP NV	15.9500
GAZ	GAZPROM NEFT	10.8000
GLTD	GLOBAL TELECOM HOLDING	1.4000
GLTR	GLOBALTRANS INVEST	3.6500
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	6.8100
HYDR	RUSHYDRO	0.7870
KKB	JSC KAZKOMMERTSBANK	2.7200
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	8.5000
LKOD	LUKOIL OAO	35.3900
LSRG	LSR GROUP	1.7850
MAIL	MAIL.RU	17.0000
MFON	MEGAFON	12.6000
MGNT	MAGNIT	46.8000
MHPC	MHP SA	9.4000
MMK	MAGNITOGORSK IRON AND STEEL	3.9850
MNOD	MMC NORILSK NICKEL	14.6500
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	2.9500
NLMK	OJSC NOVOLIPETSK STEEL	12.3500
NVTK	OAO NOVATEK	85.3500
OGZD	GAZPROM	4.0500
PHST	PJSC PHARMSTANDARD	3.8100
PIK	PIK GROUP	2.6600
RIGD	RELIANCE INDUSTRIES	27.0000



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RKMD	ROSTELEKOM	6.9500
ROSN	ROSNEFT OJSC	3.4760
SBER	SBERBANK	4.3220
SGGD	SURGUTNEFTEGAZ	4.7760
SMSN	SAMSUNG ELECTRONICS CO	460.8000
SSA	SISTEMA JSFC	6.9400
SVST	PAO SEVERSTAL	10.6400
TCS	TCS GROUP HOLDING	2.0000
TMKS	PAO TMK	3.6750
TRCN	TRANSCONTAINER	3.8000
URKA	PJSC URALKALI	14.5500
VTBR	JSC VTB BANK	1.9640
RIOB	FTSE Russia IOB Index	459.78

Members are asked to note that reports showing exercise/assignments should be available by approximately 20:00 UK time.

Further Information

If you have any questions please call Derivatives Operations on +44 (0) 207 797 3617.

Best Regards

Derivatives Operations
London Stock Exchange

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