

Expiry Notice

19 August 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

Please find below expiration prices for IOB products expiring in August 2016:

Underlying Code	Underlying Name	Expiration Price
AFID	AFI DEVELOPMENT PLC	0.1575
ATAD	PJSC TATNEFT	30.5600
FIVE	X5 RETAIL GROUP NV	26.7500
GAZ	GAZPROM NEFT	13.2500
GLTD	GLOBAL TELECOM HOLDING S.A.E	1.7400
GLTR	GLOBALTRANS INVESTMENT PLC	3.9000
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	5.6700
HYDR	PJSC RUSHYDRO	1.0150
KKB	JSC KAZKOMMERTSBANK	1.5900
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	7.5500
LKOD	PJSC LUKOIL	46.2000
LSRG	LSR GROUP	3.0000
MAIL	MAIL.RU GROUP LIMITED	17.5000
MFON	MEGAFON	10.4500
MGNT	PJSC MAGNIT	40.3100
MHPC	MHP SA	9.4100
MMK	MAGNITOGORSK IRON AND STEEL	6.5600
MNOD	MMC NORILSK NICKEL	15.7000
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	5.6000
NLMK	NOVOLIPETSK STEEL	14.4500
NVTK	OAO NOVATEK	109.0000
OGZD	GAZPROM	4.2285
PHST	PJSC PHARMSTANDARD	3.8600
PIK	PIK GROUP	4.0000
RIGD	RELIANCE INDUSTRIES	30.3500



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RKMD	ROSTELEKOM	7.9400
ROSN	ROSNEFT OIL COMPANY	5.4600
SBER	SBERBANK	8.6700
SGGD	SURGUTNEFTEGAZ	4.6750
SMSN	SAMSUNG ELECTRONICS CO	750.5000
SSA	SISTEMA JSFC	8.2200
SVST	PAO SEVERSTAL	12.6300
TCS	TCS GROUP HOLDING	6.1000
TMKS	OAO TMK	3.0700
TRCN	PJSC TRANSCONTAINER	5.2500
VTBR	JSC VTB BANK	2.0150
RIOB	FTSE Russia IOB Index	563.14

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

Further Information

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

Best Regards

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