

Expiry Notice

16 December 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.121
ATAD	PJSC TATNEFT	39.560
FIVE	X5 RETAIL GROUP NV	31.800
GAZ	GAZPROM NEFT	16.750
GLTD	GLOBAL TELECOM HOLDING S.A.E	1.790
GLTR	GLOBALTRANS INVESTMENT PLC	6.000
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	6.250
HYDR	PJSC RUSHYDRO	1.495
KKB	JSC KAZKOMMERTSBANK	1.330
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	7.930
LKOD	PJSC LUKOIL	54.260
LSRG	LSR GROUP	3.540
MAIL	MAIL.RU GROUP LIMITED	17.950
MFON	MEGAFON	9.900
MGNT	PJSC MAGNIT	42.290
MHPC	MHP SA	8.750
MMK	MAGNITOGORSK IRON AND STEEL	6.890
MNOD	MMC NORILSK NICKEL	17.390
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	7.950
NLMK	NOVOLIPETSK STEEL	18.600
NVTK	OAO NOVATEK	129.800
OGZD	GAZPROM	5.100
PIK	PIK GROUP	4.280
RIGD	RELIANCE INDUSTRIES	31.150
RKMD	ROSTELEKOM	8.340



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ROSN	ROSNEFT OJSC	6.615
SBER	SBERBANK	11.540
SGGD	SURGUTNEFTEGAZ	5.070
SMSN	SAMSUNG ELECTRONICS CO	744.500
SSA	SISTEMA JSFC	8.610
SVST	PAO SEVERSTAL	15.610
TCS	TCS GROUP HOLDING	10.400
TMKS	OAO TMK	5.260
TRCN	PJSC TRANSCONTAINER	5.700
VTBR	JSC VTB BANK	2.328
RIOB	FTSE Russia IOB Index	672.160

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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