

Expiry Notice

21 February 2014



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

Please find below expiration prices for IOB products expiring in February 2014:

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.7905
ATAD	AO TATNEFT	36.1100
FIVE	X5 RETAIL GROUP NV	17.9000
GAZ	GAZPROM NEFT	21.0200
GLTR	GLOBALTRANS INVEST	13.4500
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	9.4500
HYDR	RUSHYDRO	1.5230
KKB	JSC KAZKOMMERTSBANK	1.9000
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	15.4400
LKOD	LUKOIL OAO	57.0000
LSRG	LSR GROUP	3.6860
MAIL	MAIL.RU	39.8700
MFON	MEGAFON	30.9000
MGNT	MAGNIT	54.9000
MHPC	MHP SA	14.5000
MMK	MAGNITOGORSK IRON AND STEEL	2.4170
MNOD	MMC NORILSK NICKEL	16.9200
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	6.3000
NLMK	OJSC NOVOLIPETSK STEEL	14.5500
NVTK	OAO NOVATEK	125.3000
OGZD	GAZPROM	8.4980
GLTD	GLOBAL TELECOM HOLDING	3.2700
PHST	OJSC PHARMSTANDARD	6.2000
PIK	PIK GROUP	2.2200
RIGD	RELIANCE INDUSTRIES	26.1800
RKMD	ROSTELEKOM	18.6300



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ROSN	ROSNEFT OJSC	6.9980
SBER	SBERBANK	10.8900
SGGD	SURGUTNEFTEGAZ	7.7550
SMSN	SAMSUNG ELECTRONICS CO	618.0000
SSA	SISTEMA JSFC	24.9000
SVST	OAO SEVERSTAL	8.4800
TCS	TCS GROUP HOLDING	12.4100
TMKS	OAO TMK	10.2800
TRCN	TRANSCONTAINER	8.5000
URKA	JSC URALKALI	24.0300
VTBR	JSC VTB BANK	2.5180

RIOB	FTSE Russia IOB Index	787.71
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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 Derivative Operations on +44 (0) 207 797 3617.

Best Regards

Derivatives Operations
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