

Expiry Notice

19 February 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

Underlying Code	Underlying Name	Expiration Price
AFID	AFI DEVELOPMENT PLC	0.1000
ATAD	PJSC TATNEFT	24.7100
FIVE	X5 RETAIL GROUP NV	16.7500
GAZ	GAZPROM NEFT	9.2500
GLTD	GLOBAL TELECOM HOLDING	1.3000
GLTR	GLOBALTRANS INVEST	3.5400
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	3.7000
HYDR	FEDERAL HYDROGENERATING COMPANY (RUSHYDRO)	0.9430
KKB	JSC KAZKOMMERTSBANK	0.8400
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	7.2100
LKOD	PJSC LUKOIL	32.7500
LSRG	LSR GROUP	1.5250
MAIL	MAIL.RU	19.4500
MFON	MEGAFON	11.4000
MGNT	MAGNIT	31.6000
MHPC	MHP SA	7.6000
MMK	MAGNITOGORSK IRON AND STEEL	3.2000
MNOD	MMC NORILSK NICKEL	11.2450
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	3.8250
NLMK	OJSC NOVOLIPETSK STEEL	9.4500
NVTK	AO NOVATEK	82.7000
OGZD	GAZPROM	3.4710
PHST	PJSC PHARMSTANDARD	3.3000
PIK	PIK GROUP	2.8500
RIGD	RELIANCE INDUSTRIES	27.1000
RKMD	ROSTELEKOM	6.9200



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ROSN	ROSNEFT OJSC	3.5200
SBER	SBERBANK	5.5800
SGGD	SURGUTNEFTEGAZ	4.9130
SMSN	SAMSUNG ELECTRONICS CO	481.9000
SSA	SISTEMA JSFC	5.7100
SVST	PAO SEVERSTAL	8.2200
TCS	TCS GROUP HOLDING	2.8500
TMKS	TMK PAO	2.6100
TRCN	TRANSCONTAINER	4.9900
VTBR	JSC VTB BANK	1.8210
RIOB	FTSE Russia IOB Index	418.10

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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