

Expiry Notice

17 January 2014



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

Underlying Code	Underlying Name	Expiration Price
AFID	AFI DEVELOPMENT PLC	0.8210
ATAD	AO TATNEFT	35.3200
FIVE	X5 RETAIL GROUP NV	17.6300
GAZ	GAZPROM NEFT	22.0000
GLTR	GLOBALTRANS INVEST	14.9500
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	10.5000
HYDR	RUSHYDRO	1.6630
KKB	JSC KAZKOMMERTSBANK	1.9800
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	15.4800
LKOD	LUKOIL OAO	58.6500
LSRG	LSR GROUP	4.0590
MAIL	MAIL.RU	43.0500
MFON	MEGAFON	31.1500
MGNT	MAGNIT	60.7000
MHPC	MHP SA	17.6100
MMK	MAGNITOGORSK IRON AND STEEL	2.9150
MNOD	MMC NORILSK NICKEL	16.5900
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	6.1200
NLMK	OJSC NOVOLIPETSK STEEL	16.2600
NVTK	OAO NOVATEK	128.8000
OGZD	GAZPROM	8.1700
GLTD	GLOBAL TELECOM HOLDING	3.3400
PHST	OJSC PHARMSTANDARD	9.0600
PIK	PIK GROUP	2.1140
RIGD	RELIANCE INDUSTRIES	28.5600



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RKMD	ROSTELEKOM	20.0500
ROSN	ROSNEFT OJSC	7.3450
SBER	SBERBANK	12.0500
SGGD	SURGUTNEFTEGAZ	8.1750
SMSN	SAMSUNG ELECTRONICS CO	607.5000
SSA	SISTEMA JSFC	31.0900
SVST	OAD SEVERSTAL	9.0900
TCS	TCS GROUP HOLDING	13.6500
TMKS	OAD TMK	12.0000
TRCN	TRANSCONTAINER	8.8000
URKA	JSC URALKALI	27.0700
VTBR	JSC VTB BANK	2.8310

RIOB	FTSE Russia IOB Index	818.61
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D3LKOD	YEAR 13 DIVIDEND LUKOIL FUTURE	3.0672
D3MNOD	YEAR 13 DIVIDEND MMC NORILSK NICKEL FUTURE	1.8941
D3OGZD	YEAR 13 DIVIDEND GAZPROM FUTURE	0.3605
D3ROSN	YEAR 13 DIVIDEND ROSNEFT FUTURE	0.2432
D3SBER	YEAR 13 DIVIDEND SBERBANK FUTURE	0.3097
D3SGGD	YEAR 13 DIVIDEND SURGUTNEFTEGAZ FUTURE	0.1504
D3VTBR	YEAR 13 DIVIDEND VTB BANK FUTURE	0.0866

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

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