

Expiry Notice

16 January 2015



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

Please find below expiration prices for IOB products expiring in January 2015:

Underlying Code	Underlying Name	Expiration Price
AFID	AFI DEVELOPMENT PLC	0.3100
ATAD	AO TATNEFT	24.6000
FIVE	X5 RETAIL GROUP NV	10.1500
GAZ	GAZPROM NEFT	10.9800
GLTD	GLOBAL TELECOM HOLDING	2.6000
GLTR	GLOBALTRANS INVEST	4.9400
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	7.1900
HYDR	RUSHYDRO	0.8730
KKB	JSC KAZKOMMERTSBANK	3.5000
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	10.9500
LKOD	LUKOIL OAO	42.0000
LSRG	LSR GROUP	1.3950
MAIL	MAIL.RU	16.3800
MFON	MEGAFON	16.7000
MGNT	MAGNIT	43.1000
MHPC	MHP SA	9.3000
MMK	MAGNITOGORSK IRON AND STEEL	2.4700
MNOD	MMC NORILSK NICKEL	14.7300
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	2.0000
NLMK	OJSC NOVOLIPETSK STEEL	11.7400
NVTK	OAO NOVATEK	78.8000
OGZD	GAZPROM	4.6695
PHST	OJSC PHARMSTANDARD	6.9900
PIK	PIK GROUP	3.0400
RIGD	RELIANCE INDUSTRIES	27.7500



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RKMD	ROSTELEKOM	8.4000
ROSN	ROSNEFT OJSC	3.5305
SBER	SBERBANK	4.1500
SGGD	SURGUTNEFTEGAZ	4.0600
SMSN	SAMSUNG ELECTRONICS CO	614.0000
SSA	SISTEMA JSFC	4.5680
SVST	PAO SEVERSTAL	9.1300
TCS	TCS GROUP HOLDING	2.7500
TMKS	OAo TMK	2.4000
TRCN	TRANSCONTAINER	4.4000
URKA	JSC URALKALI	10.4000
VTBR	JSC VTB BANK	2.0110
RIOB	FTSE Russia IOB Index	470.62

<u>Underlying code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
D4LKOD	YEAR 14 DIVIDEND LUKOIL FUTURE	1.7095
D4MNOD	YEAR 14 DIVIDEND MMC NORILSK NICKEL FUTURE	1.2572
D4OGZD	YEAR 14 DIVIDEND GAZPROM FUTURE	0.3974
D4ROSN	YEAR 14 DIVIDEND ROSNEFT FUTURE	0.3597
D4SBER	YEAR 14 DIVIDEND SBERBANK FUTURE	0.3702
D4SGGD	YEAR 14 DIVIDEND SURGUTNEFTEGAZ FUTURE	0.1649
D4VTBR	YEAR 14 DIVIDEND VTB BANK FUTURE	0.0664

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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