

Expiry Notice

15 January 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.1300
ATAD	AO TATNEFT	22.2600
FIVE	X5 RETAIL GROUP NV	14.9500
GAZ	GAZPROM NEFT	9.6500
GLTD	GLOBAL TELECOM HOLDING	1.1500
GLTR	GLOBALTRANS INVEST	3.7000
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	4.7500
HYDR	RUSHYDRO	0.8110
KKB	JSC KAZKOMMERTSBANK	1.1000
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	6.7600
LKOD	LUKOIL OAO	27.1600
LSRG	LSR GROUP	1.5600
MAIL	MAIL.RU	18.3000
MFON	MEGAFON	9.8600
MGNT	MAGNIT	30.3800
MHPC	MHP SA	8.2900
MMK	MAGNITOGORSK IRON AND STEEL	2.8050
MNOD	MMC NORILSK NICKEL	10.4100
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	3.6500
NLMK	OJSC NOVOLIPETSK STEEL	7.3300
NVTK	OAO NOVATEK	70.8500
OGZD	GAZPROM	3.1820
PHST	OJSC PHARMSTANDARD	4.1000
PIK	PIK GROUP	2.6800
RIGD	RELIANCE INDUSTRIES	31.4500



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RKMD	ROSTELEKOM	6.3500
ROSN	ROSNEFT OJSC	2.9450
SBER	SBERBANK	4.7035
SGGD	SURGUTNEFTEGAZ	4.1800
SMSN	SAMSUNG ELECTRONICS CO	454.0000
SSA	SISTEMA JSFC	5.5600
SVST	PAO SEVERSTAL	7.7500
TCS	TCS GROUP HOLDING	2.6450
TMKS	OAo TMK	2.7000
TRCN	TRANSCONTAINER	4.9900
VTBR	JSC VTB BANK	1.7210
RIOB	FTSE Russia IOB Index	369.00

<u>Underlying code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
D5LKOD	YEAR 15 DIVIDEND LUKOIL FUTURE	2.4603
D5MNOD	YEAR 15 DIVIDEND MMC NORILSK NICKEL FUTURE	1.6833
D5OGZD	YEAR 15 DIVIDEND GAZPROM FUTURE	0.2252
D5ROSN	YEAR 15 DIVIDEND ROSNEFT FUTURE	0.1444
D5SBER	YEAR 15 DIVIDEND SBERBANK FUTURE	0.0323
D5SGGD	YEAR 15 DIVIDEND SURGUTNEFTEGAZ FUTURE	0.1011
D5VTBR	YEAR 15 DIVIDEND VTB BANK FUTURE	0.0410

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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