

Expiry Notice

20 January 2017



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

Please find below expiration prices for IOB products expiring in January 2017:

| Underlying Code | Underlying Name | Expiration Price |
|-----------------|--------------------------------------|------------------|
| AFID | AFI DEVELOPMENT PLC | 0.12 |
| ATAD | PJSC TATNEFT | 41.42 |
| FIVE | X5 RETAIL GROUP NV | 29.95 |
| GAZ | PJSC GAZPROM NEFT | 18.85 |
| GLTD | GLOBAL TELECOM HOLDING S.A.E | 1.77 |
| GLTR | GLOBALTRANS INVESTMENT PLC | 6.13 |
| HSBK | JSC HALYK SAVINGS BANK OF KAZAKHSTAN | 6.00 |
| HYDR | PJSC RUSHYDRO | 1.77 |
| KKB | JSC KAZKOMMERTSBANK | 1.32 |
| KMG | JSC KAZMUNAIGAS EXPLORATION PROD | 8.37 |
| LKOD | PJSC LUKOIL | 53.25 |
| LSRG | LSR GROUP | 3.72 |
| MAIL | MAIL.RU GROUP LIMITED | 18.04 |
| MDMG | MD MEDICAL GROUP INVESTMENTS PLC | 10.45 |
| MFON | MEGAFON | 10.79 |
| MGNT | PJSC MAGNIT | 38.49 |
| MHPC | MHP SA | 9.00 |
| MMK | MAGNITOGORSK IRON AND STEEL WORKS | 7.53 |
| MNOD | MMC NORILSK NICKEL | 15.72 |
| NCSP | PJSC NOVOROSSIYSK COMM. SEA PORT | 8.77 |
| NLMK | NOVOLIPETSK STEEL | 18.25 |
| NVTK | NOVATEK PAO | 120.70 |
| OGZD | GAZPROM | 4.975 |
| PIK | PIK GROUP | 4.48 |
| RIGD | RELIANCE INDUSTRIES | 29.70 |



London
Stock Exchange Group

| | | |
|------|------------------------|--------|
| RKMD | ROSTELEKOM | 8.63 |
| ROSN | ROSNEFT OIL COMPANY | 6.50 |
| SBER | SBERBANK | 11.40 |
| SGGD | SURGUTNEFTEGAZ | 5.32 |
| SMSN | SAMSUNG ELECTRONICS CO | 783.00 |
| SSA | SISTEMA PJSFC | 9.94 |
| SVST | PAO SEVERSTAL | 15.35 |
| TCS | TCS GROUP HOLDING | 10.45 |
| TMKS | TMK PAO | 5.30 |
| TRCN | PJSC TRANSCONTAINER | 6.30 |
| VTBR | JSC VTB BANK | 2.259 |
| | | |
| RIOB | FTSE Russia IOB Index | 651.99 |

| <u>Underlying code</u> | <u>Underlying Name</u> | <u>Expiration Price</u> |
|------------------------|--|-------------------------|
| D6LKOD | YEAR 16 DIVIDEND LUKOIL FUTURE | 2.4900 |
| D6MNOD | YEAR 16 DIVIDEND MMC NORILSK NICKEL FUTURE | 0.7412 |
| D6OGZD | YEAR 16 DIVIDEND GAZPROM FUTURE | 0.2444 |
| D6ROSN | YEAR 16 DIVIDEND ROSNEFT FUTURE | 0.1851 |
| D6SBER | YEAR 16 DIVIDEND SBERBANK FUTURE | 0.1227 |
| D6SGGD | YEAR 16 DIVIDEND SURGUTNEFTEGAZ FUTURE | 0.0921 |
| D6VTBR | YEAR 16 DIVIDEND VTB BANK FUTURE | 0.0371 |

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

Derivatives Operations
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