

Expiry Notice

17 July 2015



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.2495
ATAD	AO TATNEFT	31.2000
FIVE	X5 RETAIL GROUP NV	19.3000
GAZ	GAZPROM NEFT	12.3000
GLTD	GLOBAL TELECOM HOLDING	1.7500
GLTR	GLOBALTRANS INVEST	3.9400
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	8.1600
HYDR	RUSHYDRO	0.9760
KKB	JSC KAZKOMMERTSBANK	2.9000
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	9.5000
LKOD	LUKOIL OAO	43.2000
LSRG	LSR GROUP	2.4100
MAIL	MAIL.RU	19.8000
MFON	MEGAFON	14.5000
MGNT	MAGNIT	54.5200
MHPC	MHP SA	10.5000
MMK	MAGNITOGORSK IRON AND STEEL	4.3500
MNOD	MMC NORILSK NICKEL	16.6850
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	2.5000
NLMK	OJSC NOVOLIPETSK STEEL	13.4500
NVTK	OAO NOVATEK	104.9000
OGZD	GAZPROM	5.0150
PHST	OJSC PHARMSTANDARD	4.9450
PIK	PIK GROUP	3.1100
RIGD	RELIANCE INDUSTRIES	32.1000



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RKMD	ROSTELEKOM	9.0200
ROSN	ROSNEFT OJSC	4.0880
SBER	SBERBANK	5.3490
SGGD	SURGUTNEFTEGAZ	5.7500
SMSN	SAMSUNG ELECTRONICS CO	562.0000
SSA	SISTEMA JSFC	8.5300
SVST	PAO SEVERSTAL	10.4100
TCS	TCS GROUP HOLDING	2.8500
TMKS	OAO TMK	4.5500
TRCN	TRANSCONTAINER	3.8000
URKA	JSC URALKALI	13.4600
VTBR	JSC VTB BANK	2.5760
RIOB	FTSE Russia IOB Index	551.2700

Members are asked to note that reports showing exercise/assignments should be available by approximately 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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