

Expiry Notice

15 July 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.1200
ATAD	PJSC TATNEFT	30.1600
FIVE	X5 RETAIL GROUP NV	20.3800
GAZ	GAZPROM NEFT	13.0000
GLTD	GLOBAL TELECOM HOLDING S.A.E	1.9300
GLTR	GLOBALTRANS INVESTMENT PLC	4.0000
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	5.6200
HYDR	PJSC RUSHYDRO	0.9680
KKB	JSC KAZKOMMERTSBANK	1.5900
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	7.9500
LKOD	PJSC LUKOIL	43.5600
LSRG	LSR GROUP	3.1000
MAIL	MAIL.RU GROUP LIMITED	19.2000
MFON	MEGAFON	10.7000
MGNT	PJSC MAGNIT	36.0600
MHPC	MHP SA	9.0000
MMK	MAGNITOGORSK IRON AND STEEL	5.7900
MNOD	MMC NORILSK NICKEL	14.9000
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	5.0000
NLMK	NOVOLIPETSK STEEL	14.3000
NVTK	OAO NOVATEK	106.1000
OGZD	GAZPROM	4.5795
PHST	PJSC PHARMSTANDARD	3.9200
PIK	PIK GROUP	3.8000
RIGD	RELIANCE INDUSTRIES	30.3500



London
Stock Exchange Group

RKMD	ROSTELEKOM	8.1000
ROSN	ROSNEFT OJSC	5.2250
SBER	SBERBANK	9.1300
SGGD	SURGUTNEFTEGAZ	5.0750
SMSN	SAMSUNG ELECTRONICS CO	660.5000
SSA	SISTEMA JSFC	8.1300
SVST	PAO SEVERSTAL	11.5000
TCS	TCS GROUP HOLDING	5.3000
TMKS	OAO TMK	2.8550
TRCN	PJSC TRANSCONTAINER	4.6500
VTBR	JSC VTB BANK	2.0890
RIOB	FTSE Russia IOB Index	558.17

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
London Stock Exchange
Client Technology Services, LSEG

Telephone Tel: +44 (0)207 797 3617
ETD.operations@lseg.com

10 Paternoster Square, London, EC4M 7LS

www.lseg.com