

Expiry Notice

19 June 2015



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

Underlying Code	Underlying Name	Expiration Price
AFID	AFI DEVELOPMENT PLC	0.2455
ATAD	AO TATNEFT	31.8700
FIVE	X5 RETAIL GROUP NV	17.6000
GAZ	GAZPROM NEFT	12.4500
GLTD	GLOBAL TELECOM HOLDING	1.9700
GLTR	GLOBALTRANS INVEST	4.9000
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	7.8000
HYDR	RUSHYDRO	1.1150
KKB	JSC KAZKOMMERTSBANK	3.2150
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	9.2700
LKOD	LUKOIL OAO	45.8800
LSRG	LSR GROUP	2.2000
MAIL	MAIL.RU	21.3000
MFON	MEGAFON	14.7000
MGNT	MAGNIT	53.0500
MHPC	MHP SA	10.2000
MMK	MAGNITOGORSK IRON AND STEEL	3.4700
MNOD	MMC NORILSK NICKEL	17.9000
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	2.3800
NLMK	OJSC NOVOLIPETSK STEEL	13.5500
NVTK	OAO NOVATEK	101.0000
OGZD	GAZPROM	5.3750
PHST	OJSC PHARMSTANDARD	5.1900
PIK	PIK GROUP	3.2450
RIGD	RELIANCE INDUSTRIES	31.2000



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RKMD	ROSTELEKOM	9.9400
ROSN	ROSNEFT OJSC	4.5870
SBER	SBERBANK	5.3100
SGGD	SURGUTNEFTEGAZ	6.2300
SMSN	SAMSUNG ELECTRONICS CO	577.5000
SSA	SISTEMA JSFC	8.0800
SVST	PAO SEVERSTAL	10.9000
TCS	TCS GROUP HOLDING	2.9000
TMKS	OAO TMK	4.1150
TRCN	TRANSCONTAINER	4.5000
URKA	JSC URALKALI	14.0000
VTBR	JSC VTB BANK	2.8750
RIOB	FTSE Russia IOB Index	572.1400

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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