

Expiry Notice

17 June 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.0875
ATAD	PJSC TATNEFT	29.5000
FIVE	X5 RETAIL GROUP NV	19.3500
GAZ	GAZPROM NEFT	12.4000
GLTD	GLOBAL TELECOM HOLDING S.A.E	1.5600
GLTR	GLOBALTRANS INVESTMENT PLC	4.0600
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	4.6000
HYDR	PJSC RUSHYDRO	0.8700
KKB	JSC KAZKOMMERTSBANK	1.5900
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	7.4100
LKOD	PJSC LUKOIL	40.5800
LSRG	LSR GROUP	2.5100
MAIL	MAIL.RU GROUP LIMITED	19.6000
MFON	MEGAFON	11.0000
MGNT	PJSC MAGNIT	31.7500
MHPC	MHP SA	9.2600
MMK	MAGNITOGORSK IRON AND STEEL	4.7950
MNOD	MMC NORILSK NICKEL	13.0600
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	5.5000
NLMK	NOVOLIPETSK STEEL	12.2500
NVTK	OAO NOVATEK	103.0000
OGZD	GAZPROM	4.3155
PHST	PJSC PHARMSTANDARD	4.0100
PIK	PIK GROUP	3.7000
RIGD	RELIANCE INDUSTRIES	29.3500



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RKMD	ROSTELEKOM	8.5200
ROSN	ROSNEFT OJSC	4.9850
SBER	SBERBANK	8.3450
SGGD	SURGUTNEFTEGAZ	5.1800
SMSN	SAMSUNG ELECTRONICS CO	593.5000
SSA	SISTEMA JSFC	7.4500
SVST	PAO SEVERSTAL	10.1600
TCS	TCS GROUP HOLDING	5.4100
TMKS	OAO TMK	2.8350
TRCN	PJSC TRANSCONTAINER	4.8000
VTBR	JSC VTB BANK	2.0650
RIOB	FTSE Russia IOB Index	518.58

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

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