

Expiry Notice

17 March 2017



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.190
ATAD	PJSC TATNEFT	37.840
FIVE	X5 RETAIL GROUP NV	30.550
GAZ	PJSC GAZPROM NEFT	17.700
GLTR	GLOBALTRANS INVESTMENT PLC	5.750
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	7.140
HYDR	PJSC RUSHYDRO	1.655
KKB	JSC KAZKOMMERTSBANK	1.435
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	10.250
LKOD	PJSC LUKOIL	53.600
LSRG	LSR GROUP	3.480
MAIL	MAIL.RU GROUP LIMITED	22.230
MFON	MEGAFON	10.950
MGNT	PJSC MAGNIT	38.620
MHPC	MHP SA	9.320
MDMG	MD MEDICAL GROUP INVESTMENTS PLC	10.600
MMK	MAGNITOGORSK IRON AND STEEL WORKS	8.200
MNOD	MMC NORILSK NICKEL	15.770
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	8.200
NLMK	NOVOLIPETSK STEEL	19.800
NVTK	NOVATEK PAO	128.600
OGZD	PJSC GAZPROM	4.400
PIK	PIK GROUP	5.010
RIGD	RELIANCE INDUSTRIES	38.900
RKMD	ROSTELEKOM	8.550



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ROSN	ROSNEFT OJSC	5.400
SBER	SBERBANK	11.385
SGGD	SURGUTNEFTEGAZ	5.025
SMSN	SAMSUNG ELECTRONICS CO	932.000
SSA	SISTEMA JSFC	8.700
SVST	PAO SEVERSTAL	14.150
TCS	TCS GROUP HOLDING	11.100
TMKS	TMK PAO	5.120
TRCN	PJSC TRANSCONTAINER	5.900
VTBR	PJSC VTB BANK	2.246
RIOB	FTSE Russia IOB Index	634.530

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.

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London Stock Exchange

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