

Expiry Notice

20 May 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.0800
ATAD	PJSC TATNEFT	28.3000
FIVE	X5 RETAIL GROUP NV	19.4500
GAZ	GAZPROM NEFT	12.0500
GLTD	GLOBAL TELECOM HOLDING S.A.E	1.7000
GLTR	GLOBALTRANS INVESTMENT PLC	4.2000
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	4.3000
HYDR	PJSC RUSHYDRO	0.9690
KKB	JSC KAZKOMMERTSBANK	1.5900
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	7.4000
LKOD	PJSC LUKOIL	40.6050
LSRG	LSR GROUP	2.1000
MAIL	MAIL.RU GROUP LIMITED	19.1500
MFON	MEGAFON	10.9500
MGNT	PJSC MAGNIT	33.6500
MHPC	MHP SA	9.9400
MMK	MAGNITOGORSK IRON AND STEEL	4.8400
MNOD	MMC NORILSK NICKEL	13.9300
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	4.4750
NLMK	NOVOLIPETSK STEEL	12.8000
NVTK	OAO NOVATEK	99.4000
OGZD	GAZPROM	4.3200
PHST	PJSC PHARMSTANDARD	3.6500
PIK	PIK GROUP	3.8700
RIGD	RELIANCE INDUSTRIES	28.1000



London
Stock Exchange Group

RKMD	ROSTELEKOM	8.5200
ROSN	ROSNEFT OJSC	4.8600
SBER	SBERBANK	7.5520
SGGD	SURGUTNEFTEGAZ	4.9790
SMSN	SAMSUNG ELECTRONICS CO	531.0000
SSA	SISTEMA JSFC	7.4100
SVST	PAO SEVERSTAL	10.6400
TCS	TCS GROUP HOLDING	4.5000
TMKS	OAO TMK	2.8450
TRCN	PJSC TRANSCONTAINER	4.9900
VTBR	JSC VTB BANK	1.9860
RIOB	FTSE Russia IOB Index	512.32

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