

Expiry Notice

16 October 2015



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.1800
ATAD	AO TATNEFT	32.0000
FIVE	X5 RETAIL GROUP NV	19.9000
GAZ	GAZPROM NEFT	11.8000
GLTD	GLOBAL TELECOM HOLDING	1.1550
GLTR	GLOBALTRANS INVEST	4.6600
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	6.0800
HYDR	RUSHYDRO	1.0600
KKB	JSC KAZKOMMERTSBANK	2.8900
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	6.9500
LKOD	LUKOIL OAO	37.3150
LSRG	LSR GROUP	2.0800
MAIL	MAIL.RU	19.2000
MFON	MEGAFON	12.6000
MGNT	MAGNIT	51.1000
MHPC	MHP SA	9.3000
MMK	MAGNITOGORSK IRON AND STEEL	4.3600
MNOD	MMC NORILSK NICKEL	15.6700
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	3.4000
NLMK	OJSC NOVOLIPETSK STEEL	11.8000
NVTK	OAO NOVATEK	96.8500
OGZD	GAZPROM	4.5285
PHST	OJSC PHARMSTANDARD	4.2950
PIK	PIK GROUP	3.4950
RIGD	RELIANCE INDUSTRIES	28.5000



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RKMD	ROSTELEKOM	8.8200
ROSN	ROSNEFT OJSC	4.0750
SBER	SBERBANK	6.1000
SGGD	SURGUTNEFTEGAZ	5.8000
SMSN	SAMSUNG ELECTRONICS CO	559.0000
SSA	SISTEMA JSFC	7.6500
SVST	PAO SEVERSTAL	11.5600
TCS	TCS GROUP HOLDING	2.7500
TMKS	OAD TMK	3.4200
TRCN	TRANSCONTAINER	4.0000
URKA	JSC URALKALI	14.4200
VTBR	JSC VTB BANK	2.4510
RIOB	FTSE Russia IOB Index	525.8400

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

Derivatives Operations
London Stock Exchange

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