

Expiry Notice

21 October 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.1400
ATAD	PJSC TATNEFT	31.8400
FIVE	X5 RETAIL GROUP NV	30.0000
GAZ	GAZPROM NEFT	14.4500
GLTD	GLOBAL TELECOM HOLDING S.A.E	2.0700
GLTR	GLOBALTRANS INVESTMENT PLC	4.8900
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	6.6000
HYDR	PJSC RUSHYDRO	1.2300
KKB	JSC KAZKOMMERTSBANK	1.3800
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	7.8500
LKOD	PJSC LUKOIL	49.1000
LSRG	LSR GROUP	2.9500
MAIL	MAIL.RU GROUP LIMITED	16.9000
MFON	MEGAFON	9.1400
MGNT	PJSC MAGNIT	41.8600
MHPC	MHP SA	9.3500
MMK	MAGNITOGORSK IRON AND STEEL	5.8400
MNOD	MMC NORILSK NICKEL	15.4000
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	6.9900
NLMK	NOVOLIPETSK STEEL	14.1000
NVTK	OAO NOVATEK	108.0000
OGZD	GAZPROM	4.2805
PHST	PJSC PHARMSTANDARD	4.0150
PIK	PIK GROUP	4.5250
RIGD	RELIANCE INDUSTRIES	32.0000



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RKMD	ROSTELEKOM	7.6000
ROSN	ROSNEFT OIL COMPANY	5.4600
SBER	SBERBANK	9.6900
SGGD	SURGUTNEFTEGAZ	4.4280
SMSN	SAMSUNG ELECTRONICS CO	693.0000
SSA	SISTEMA JSFC	7.7600
SVST	PAO SEVERSTAL	13.2900
TCS	TCS GROUP HOLDING	8.4900
TMKS	OAO TMK	4.0150
TRCN	PJSC CENTER FOR CARGO CONTAINER TRAFFIC TRANSCONTAINER	5.7500
VTBR	JSC VTB BANK	2.1140
RIOB	FTSE Russia IOB Index	584.12

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