

Expiry Notice

18 September 2015



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.2000
ATAD	AO TATNEFT	29.6000
FIVE	X5 RETAIL GROUP NV	15.5000
GAZ	GAZPROM NEFT	11.2500
GLTD	GLOBAL TELECOM HOLDING	1.2050
GLTR	GLOBALTRANS INVEST	3.4700
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	6.3000
HYDR	RUSHYDRO	0.9900
KKB	JSC KAZKOMMERTSBANK	2.7200
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	8.0100
LKOD	LUKOIL OAO	36.5500
LSRG	LSR GROUP	1.6400
MAIL	MAIL.RU	17.7000
MFON	MEGAFON	12.5000
MGNT	MAGNIT	46.1850
MHPC	MHP SA	9.3100
MMK	MAGNITOGORSK IRON AND STEEL	4.1700
MNOD	MMC NORILSK NICKEL	16.8400
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	3.4500
NLMK	OJSC NOVOLIPETSK STEEL	12.4500
NVTK	OAO NOVATEK	94.8500
OGZD	GAZPROM	4.2290
PHST	OJSC PHARMSTANDARD	3.7150
PIK	PIK GROUP	2.6650
RIGD	RELIANCE INDUSTRIES	26.9000



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RKMD	ROSTELEKOM	8.2500
ROSN	ROSNEFT OJSC	3.9200
SBER	SBERBANK	4.8840
SGGD	SURGUTNEFTEGAZ	5.1450
SMSN	SAMSUNG ELECTRONICS CO	502.0000
SSA	SISTEMA JSFC	6.9500
SVST	PAO SEVERSTAL	10.8300
TCS	TCS GROUP HOLDING	1.8150
TMKS	OAD TMK	3.1000
TRCN	TRANSCONTAINER	4.0000
URKA	JSC URALKALI	15.3000
VTBR	JSC VTB BANK	2.0240
RIOB	FTSE Russia IOB Index	489.7200

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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