

Expiry Notice

16 September 2016



London
Stock Exchange

London Stock Exchange Derivatives

Expiration prices for IOB Derivatives

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

Underlying Code	Underlying Name	Expiration Price
AFID	AFI DEVELOPMENT PLC	0.1305
ATAD	PJSC TATNEFT	29.4100
FIVE	X5 RETAIL GROUP NV	27.4200
GAZ	GAZPROM NEFT	13.5500
GLTD	GLOBAL TELECOM HOLDING S.A.E	1.8900
GLTR	GLOBALTRANS INVESTMENT PLC	4.7300
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	5.9000
HYDR	PJSC RUSHYDRO	1.0900
KKB	JSC KAZKOMMERTSBANK	1.5900
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	7.4000
LKOD	PJSC LUKOIL	46.0700
LSRG	LSR GROUP	2.9850
MAIL	MAIL.RU GROUP LIMITED	17.4000
MFON	MEGAFON	9.9500
MGNT	PJSC MAGNIT	39.1000
MHPC	MHP SA	9.6900
MMK	MAGNITOGORSK IRON AND STEEL	5.7400
MNOD	MMC NORILSK NICKEL	15.0100
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	5.2000
NLMK	NOVOLIPETSK STEEL	12.6000
NVTK	OAO NOVATEK	102.7000
OGZD	GAZPROM	4.1645
PHST	PJSC PHARMSTANDARD	3.8750
PIK	PIK GROUP	4.3800
RIGD	RELIANCE INDUSTRIES	31.7000



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RKMD	ROSTELEKOM	7.7900
ROSN	ROSNEFT OIL COMPANY	5.5200
SBER	SBERBANK	9.4050
SGGD	SURGUTNEFTEGAZ	4.7080
SMSN	SAMSUNG ELECTRONICS CO	673.0000
SSA	SISTEMA JSFC	7.2200
SVST	PAO SEVERSTAL	11.4100
TCS	TCS GROUP HOLDING	6.6000
TMKS	OAO TMK	3.6100
TRCN	PJSC TRANSCONTAINER	6.1400
VTBR	JSC VTB BANK	2.2270
RIOB	FTSE Russia IOB Index	561.88

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

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