

Expiry Notice

21 June 2013



Turquoise Derivatives

Expiration prices for IOB Derivatives

Please find below expiration prices for IOB products expiring in June 2013:

Underlying Code	Underlying Name	Expiration Price
AFID	AFI DEVELOPMENT PLC	0.6200
ATAD	AO TATNEFT	33.5200
FIVE	X5 RETAIL GROUP NV	17.3500
GAZ	GAZPROM NEFT	17.3000
GLTR	GLOBALTRANS INVEST	14.0100
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	7.2000
HYDR	RUSHYDRO	1.4420
KKB	JSC KAZKOMMERTSBANK	2.1800
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	15.1900
LKOD	LUKOIL OAO	54.5000
LSRG	LSR GROUP	3.8540
MAIL	MAIL.RU	26.9900
MFON	MEGAFON	30.6400
MGNT	MAGNIT	55.6000
MMK	MAGNITOGORSK IRON AND STEEL	2.9000
MNOD	MMC NORILSK NICKEL	13.7700
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	6.2500
NLMK	OJSC NOVOLIPETSK STEEL	12.5100
NVTK	OAO NOVATEK	114.5000
OGZD	GAZPROM	6.5500
OTLD	ORASCOM TELECOM HOLDINGS S.A.E	2.8750
PHST	OJSC PHARMSTANDARD	20.5000
PIK	PIK GROUP	1.9000
RIGD	RELIANCE INDUSTRIES	26.5700



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RKMD	ROSTELEKOM	16.3500
ROSN	ROSNEFT OJSC	6.7000
SBER	SBERBANK	11.1000
SGGD	SURGUTNEFTEGAZ	7.2900
SMSN	SAMSUNG ELECTRONICS CO	574.5000
SSA	SISTEMA JSFC	18.2100
SVST	OAO SEVERSTAL	6.4250
TMKS	OAO TMK	11.0200
TRCN	TRANSCONTAINER	13.6400
URKA	JSC URALKALI	33.8300
VTBR	JSC VTB BANK	2.9110
RIOB	FTSE Russia IOB Index	731.78

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 concerning this notice please contact Market Operations on +44 (0)20 7797 3617

Best Regards

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