

Expiry Notice

19 July 2013



Turquoise Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.6100
ATAD	AO TATNEFT	39.1000
FIVE	X5 RETAIL GROUP NV	17.0000
GAZ	GAZPROM NEFT	18.8700
GLTR	GLOBALTRANS INVEST	12.9300
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	7.0200
HYDR	RUSHYDRO	1.7200
KKB	JSC KAZKOMMERTSBANK	1.8500
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	14.7000
LKOD	LUKOIL OAO	62.1500
LSRG	LSR GROUP	4.4700
MAIL	MAIL.RU	31.4600
MFON	MEGAFON	32.8000
MGNT	MAGNIT	57.6000
MMK	MAGNITOGORSK IRON AND STEEL	3.3690
MNOD	MMC NORILSK NICKEL	14.4500
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	7.0000
NLMK	OJSC NOVOLIPETSK STEEL	14.7500
NVTK	OAO NOVATEK	124.8000
OGZD	GAZPROM	7.9800
OTLD	ORASCOM TELECOM HOLDINGS S.A.E	2.9980
PHST	OJSC PHARMSTANDARD	11.2500
PIK	PIK GROUP	2.2200
RIGD	RELIANCE INDUSTRIES	30.2100



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RKMD	ROSTELEKOM	21.2500
ROSN	ROSNEFT OJSC	7.4800
SBER	SBERBANK	12.3500
SGGD	SURGUTNEFTEGAZ	8.0800
SMSN	SAMSUNG ELECTRONICS CO	570.0000
SSA	SISTEMA JSFC	20.2400
SVST	OAO SEVERSTAL	7.6500
TMKS	OAO TMK	13.1000
TRCN	TRANSCONTAINER	13.6400
URKA	JSC URALKALI	33.1100
VTBR	JSC VTB BANK	2.9270
RIOB	FTSE Russia IOB Index	820.61

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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