

Expiry Notice

16 August 2013



Turquoise Derivatives

Expiration prices for IOB Derivatives

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

<u>Underlying Code</u>	<u>Underlying Name</u>	<u>Expiration Price</u>
AFID	AFI DEVELOPMENT PLC	0.5900
ATAD	AO TATNEFT	37.1300
FIVE	X5 RETAIL GROUP NV	16.7900
GAZ	GAZPROM NEFT	19.0100
GLTR	GLOBALTRANS INVEST	14.2900
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	7.9000
HYDR	RUSHYDRO	1.6730
KKB	JSC KAZKOMMERTSBANK	1.8500
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	14.0000
LKOD	LUKOIL OAO	58.5000
LSRG	LSR GROUP	4.5510
MAIL	MAIL.RU	34.7600
MFON	MEGAFON	33.9000
MGNT	MAGNIT	57.5500
MMK	MAGNITOGORSK IRON AND STEEL	3.3200
MNOD	MMC NORILSK NICKEL	13.1100
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	6.9200
NLMK	OJSC NOVOLIPETSK STEEL	16.2500
NVTK	OAO NOVATEK	123.0000
OGZD	GAZPROM	7.9400
OTLD	ORASCOM TELECOM HOLDINGS S.A.E	2.9490
PHST	OJSC PHARMSTANDARD	14.6000
PIK	PIK GROUP	2.1500
RIGD	RELIANCE INDUSTRIES	26.6000
RKMD	ROSTELEKOM	20.3700



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ROSN	ROSNEFT OJSC	7.0100
SBER	SBERBANK	11.4200
SGGD	SURGUTNEFTEGAZ	7.7250
SMSN	SAMSUNG ELECTRONICS CO	581.0000
SSA	SISTEMA JSFC	22.8000
SVST	OAO SEVERSTAL	8.3250
TMKS	OAO TMK	13.3000
TRCN	TRANSCONTAINER	13.6400
URKA	JSC URALKALI	24.3500
VTBR	JSC VTB BANK	2.8470
RIOB	FTSE Russia IOB Index	783.88

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

Best Regards

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