

Expiry Notice

20 September 2013



Turquoise Derivatives

Expiration prices for IOB Derivatives

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

Underlying Code	Underlying Name	Expiration Price
AFID	AFI DEVELOPMENT PLC	0.6000
ATAD	AO TATNEFT	42.5800
FIVE	X5 RETAIL GROUP NV	16.7100
GAZ	GAZPROM NEFT	21.9700
GLTR	GLOBALTRANS INVEST	14.1000
HSBK	JSC HALYK SAVINGS BANK OF KAZAKHSTAN	7.9000
HYDR	RUSHYDRO	1.7120
KKB	JSC KAZKOMMERTSBANK	1.6900
KMG	JSC KAZMUNAIGAS EXPLORATION PROD	14.2500
LKOD	LUKOIL OAO	64.0500
LSRG	LSR GROUP	4.2520
MAIL	MAIL.RU	39.0000
MFON	MEGAFON	36.5000
MGNT	MAGNIT	62.5000
MMK	MAGNITOGORSK IRON AND STEEL	3.4210
MNOD	MMC NORILSK NICKEL	15.1200
NCSP	PJSC NOVOROSSIYSK COMM. SEA PORT	7.8400
NLMK	OJSC NOVOLIPETSK STEEL	17.6400
NVTK	OAO NOVATEK	131.5000
OGZD	GAZPROM	9.2300
OTLD	ORASCOM TELECOM HOLDINGS S.A.E	3.0700
PHST	OJSC PHARMSTANDARD	14.4700
PIK	PIK GROUP	1.9500
RIGD	RELIANCE INDUSTRIES	28.1500
RKMD	ROSTELEKOM	19.4400
ROSN	ROSNEFT OJSC	8.2150



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SBER	SBERBANK	12.8600
SGGD	SURGUTNEFTEGAZ	8.6300
SMSN	SAMSUNG ELECTRONICS CO	660.0000
SSA	SISTEMA JSFC	25.4700
SVST	OAO SEVERSTAL	9.4900
TMKS	OAO TMK	13.6600
TRCN	TRANSCONTAINER	9.0000
URKA	JSC URALKALI	28.0000
VTBR	JSC VTB BANK	2.7600
RIOB	FTSE Russia IOB Index	878.18

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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