

London Stock Exchange Derivatives

MARKET NOTICE 2018/057

Cash Settlement of Derivatives Contracts on MegaFon (MFON)

Further to [Market Notice 2018/50](#), London Stock Exchange Derivatives Market (LSEDM) informs Member Firms that open positions on MegaFon (MFON) option contracts will be cash settled today. Option contracts will be settled according to the Theoretical Fair Value (TFV) methodology¹.

ISIN	Code	Put/Call	Strike Price	Expiration date	Value Settled
GB00F73DLN07	MFON8U12	P	12.00	9/21/18	2.2785
GB00F73DLJ60	MFON8U11	P	11.00	9/21/18	1.3076
GB00F73DLH47	MFON8I11	C	11.00	9/21/18	0.0763
GB00F73DLG30	MFON8U10.50	P	10.50	9/21/18	0.8493
GB00F73DLF23	MFON8I10.50	C	10.50	9/21/18	0.1171
GB00F73DLC91	MFON8I10	C	10.00	9/21/18	0.1515
GB00F73DLB84	MFON8U9.75	P	9.75	9/21/18	0.2196
GB00F73DL965	MFON8I9.75	C	9.75	9/21/18	0.2362
GB00F73DM153	MFON8U9.50	P	9.50	9/21/18	0.1046
GB00F73DM591	MFON8U9	P	9.00	9/21/18	0.0258

Member Firms wishing to receive more information may contact the LSEDM Corporate Actions Team on +44 (0) 20 7797 3660.

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¹ Please refer to [LSEDM's corporate action policy](#) (Section 5.2)

