

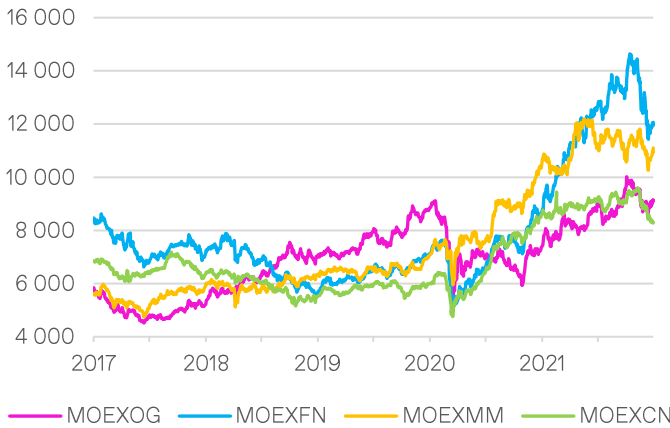


# CASH-SETTLED SECTOR INDEX FUTURES CONTRACTS

Launched on MOEX on 8 February 2022

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## INDEX PERFORMANCE (Jan. 2017-Dec. 2021)



## INDEX OVERVIEW

INDEX TYPE	CAPITALIZATION-WEIGHTED WITH FREE-FLOAT COEFFICIENTS
NUMBER OF STOCKS-CONSTITUENTS	VARIABLES
TIME OF CALCULATION (MOSCOW TIME)	FROM 10:00 TO 18:50
INDEX PUBLICATION INTERVALS	EVERY 15 SECONDS
START OF THE INDEX'S CALCULATION	30.12.2004
INITIAL VALUE	1000
WEIGHT RESTRICTION IN THE INDEX FOR AN INDIVIDUAL STOCK	MOEXOG, MOEXMM, MOEXCN: 15%, MOEXFN: 25%
PERIOD WHEN THE LIST OF STOCKS-INDEX CONSTITUENTS CHANGES	THIRD FRIDAY OF MARCH, JUNE, SEPTEMBER, DECEMBER

## CONTRACT SPECS

CONTRACT NAME	OIL & GAS INDEX FUTURES CONTRACT	METALS & MINING INDEX FUTURES CONTRACT	FINANCIALS INDEX FUTURES CONTRACT	CONSUMER & RETAIL INDEX FUTURES CONTRACT
CONTRACT CODE	OGI	MMI	FNI	CNI
QUOTATION	<a href="#">OIL &amp; GAS INDEX</a>	<a href="#">METALS &amp; MINING INDEX</a>	<a href="#">FINANCIALS INDEX</a>	<a href="#">CONSUMER &amp; RETAIL INDEX</a>
TICK			1 POINT	
TICK VALUE			RUB 1	
INITIAL MARGIN	~ 12%	~ 12%	~ 11%	~ 10%
SETTLEMENT MONTHS		MARCH, JUNE, SEPTEMBER, DECEMBER		
SETTLEMENT DAY		THIRD THURSDAY OF THE CONTRACT MONTH		

## NEW OPPOTUNITIES

- **Buying/selling a sector portfolio** using leverage without the need to open positions on the stock market with higher costs
- **Reducing the risks** of exposure of a particular sector on a wide stock portfolio and through diversification
- **Building arbitrage, speculative and hedging strategies:** market versus sector, sector versus sector and sector versus single stock futures

