

Derivatives market risk parameters

	Futures contracts	Basic IM size *
Indices		
ALSI	FTSE/JSE Top40 Index	14%
HSIF	Hang Seng Index	12%
IBVS	BOVESPA Index	14%
MIX	MICEX Index	20%
RTS	RTS Index	20%
RTSS	RTS Standard index	20%
RVI	Russian Market Volatility Index	50%
RTSVX	Russian Volatility Index	50%
SNSX	SENSEX Index	12%
Shares		
CHMF	Severstal ordinary shares	35%
FEES	FSK EES ordinary shares	35%
GAZR	Gazprom ordinary shares	30%
GBMW	BMW AG ordinary shares	14%
GDAI	Daimler AG ordinary shares	14%
GDBK	Deutsche Bank AG ordinary shares	14%
GMKR	MMC Norilsk Nickel ordinary share	30%
GSIE	Siemens AG ordinary shares	14%
GVW3	Volkswagen AG preferred shares	14%
HYDR	RusHydro ordinary shares	35%
LKOH	LUKoil Holdings ordinary shares	30%
MEXC	Moscow Exchange ordinary shares	35%
MTSI	Mobile TeleSystems ordinary shares	35%
NOTK	NOVATEK ordinary shares	35%
ROSN	Rosneft ordinary shares	30%
RTKM	Rostelecom ordinary shares	35%
SBRF	Sberbank of Russia ordinary shares	30%
SBPR	Sberbank of Russia preferred shares	30%
SNGP	Surgutneftegas preferred shares	35%

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TATN	Tatneft ordinary shares	35%
TRNF	TRANSNEFT preferred shares	35%
URKA	Uralkalii ordinary shares	35%
VTBR	VTB Bank ordinary shares	30%
MOEX	Moscow Exchange ordinary shares	35%
MGNT	Magnit ordinary shares	35%
Currency		
AUDU	AUD/USD Exchange Rate	10%
ED	EUR/USD Exchange rate	10%
EU	EUR/RUB Exchange rate	20%
GBPU	GBP/USD Exchange Rate	10%
Si	USD/RUB Exchange rate	20%
UCHF	CHF/USD Exchange rate	10%
UJPY	JPY/USD Exchange rate	10%
UUAH	UAH/USD Exchange rate	30%
Bonds		
OFZ2	Two-year Russian Federation government bonds	10%
OFZ4	Four-year Russian Federation government bonds	12%
OFZ6	Six-year Russian Federation government bonds	14%
OF10	Ten-year Russian Federation government bonds	15%
OF15	Fifteen-year Russian Federation government bonds	16%
RF30	Russian Eurobonds	12%
Rate		
RUON	The rate of the overnight RUONIA credit (deposit)	**
MOPR	The rate of the 3m MosPrime credit (deposit)	18%
Commodities		
GOLD	Gold	8%
SILV	Silver	14%
PLT	Platinum	8%
PLD	Palladium	12%
CU	Copper	10%

BR	BRENT oil	12%
SUGR	Sugar	15%

**ruble value is calculated as $\max(2700; 15 \cdot \text{Sqrt}(N) \cdot 2 \cdot 1000000 / 36500)$, where N is a number of days of maturity period of futures, Sqrt - square root