

Derivative market minimum IM rates			
Код	Описание	From 19:00 April 29, 2015 to May 5, 2015	From 19:00 May 5, 2015
Indexes			
ALSI	FTSE/JSE Top40 Index	14%	12%
HSIF	Hang Seng Index	12%	10%
IBVS	BOVESPA Index	14%	12%
MIX	MICEX Index	16%	14%
RTS	RTS Index	17%	15%
RTSS	RTS Standard index	14%	12%
RVI	Russian Market Volatility Index	50%	50%
RTSVX	Russian Volatility Index	50%	50%
SNSX	SENSEX Index	12%	10%
Shares			
CHMF	Severstal ordinary shares	25%	20%
FEES	FSK EES ordinary shares	35%	25%
GAZR	Gazprom ordinary shares	20%	15%
GBMW	BMW AG ordinary shares	14%	12%
GDAI	Daimler AG ordinary shares	14%	12%
GDBK	Deutsche Bank AG ordinary shares	18%	15%
GMKR	MMC Norilsk Nickel ordinary share	20%	15%
GSIE	Siemens AG ordinary shares	14%	12%
GVW3	Volkswagen AG preferred shares	14%	12%
HYDR	RusHydro ordinary shares	25%	18%
LKOH	LUKoil Holdings ordinary shares	20%	15%
MGNT	Magnit ordinary shares	20%	18%
MOEX	Moscow Exchange ordinary shares	25%	20%
MTSI	Mobile TeleSystems ordinary shares	20%	20%
NOTK	NOVATEK ordinary shares	20%	20%
ROSN	Rosneft ordinary shares	20%	15%
RTKM	Rostelecom ordinary shares	30%	25%
SBPR	Sberbank of Russia preferred shares	20%	15%
SBRF	Sberbank of Russia ordinary shares	20%	15%
SNGP	Surgutneftegas preferred shares	20%	15%
SNGR	Surgutneftegas ordinary shares	20%	15%
TATN	Tatneft ordinary shares	25%	20%
TRNF	TRANSNEFT preferred shares	25%	15%
URKA	Uralkalii ordinary shares	30%	25%
VTBR	VTB Bank ordinary shares	20%	18%
FX			
AUDU	AUD/USD Exchange Rate	6%	5%
CY	CNY/RUB Exchange Rate	14%	11%
ED	EUR/USD Exchange rate	4%	3%
Eu	EUR/RUB Exchange rate	14%	11%
GBPU	GBP/USD Exchange Rate	4%	3%
Si	USD/RUB Exchange rate	14%	11%
UCAD	USD/CAD Exchange rate	5%	4%
UCHF	CHF/USD Exchange rate	5%	4%
UJPY	JPY/USD Exchange rate	5%	4%
UTRY	USD/TRY Exchange rate	9%	7%
UUAH	UAH/USD Exchange rate	29%	21%
Bonds			
OFZ2	Two-year Russian Federation government bonds	8%	8%
OFZ4	Four-year Russian Federation government bonds	10%	10%

OFZ6	Six-year Russian Federation government bonds	12%	12%
OF10	Ten-year Russian Federation government bonds	13%	13%
OF15	Fifteen-year Russian Federation government bonds	14%	14%
RF30	Russian Eurobonds	10%	10%
Rates			
MOPR	The rate of the 3m MosPrime credit (deposit)	15%	15%
RUON	The rate of the overnight RUONIA credit (deposit)	*	*
Commodities			
BR	BRENT oil	16%	12%
CU	Copper	11%	8%
GOLD	Gold	8%	6%
PLD	Palladium	14%	10%
PLT	Platinum	11%	8%
SILV	Silver	16%	12%
SUGR	Sugar	17%	15%
ECBM	Monthly contracts on the average power price index at the "Center" hub (in basic load hours)	15%	15%
ECBQ	Quarterly contracts on the average power price index at the "Center" hub (in basic load hours)	10%	10%
ECBY	Yearly contracts on the average power price index at the "Center" hub (in basic load hours)	5%	5%
ECPM	Monthly contracts on the average power price index at the "Center" hub (in peak load hours)	15%	15%
EUBM	Monthly contracts on the average power price index at the "Ural" hub (in basic load hours)	15%	15%
EUBQ	Quarterly contracts on the average power price index at the "Ural" hub (in basic load hours)	10%	10%
EUBY	Yearly contracts on the average power price index at the "Ural" hub (in basic load hours)	5%	5%
EUPM	Monthly contracts on the average power price index at the "Ural" hub (in peak load hours)	15%	15%
SEBM	Average power price index at the "Eastern Siberia" hub (in basic load hours)	15%	15%
SWBM	Average power price index at the "Western Siberia" hub (in basic load hours)	15%	15%
W3EXU	Wheat grade 3	15%	15%
W4EXU	Wheat grade 4	15%	15%
W5EXU	Wheat grade 5	15%	15%

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