

Derivatives

| Underlying | Futures contracts | Basic IM rates, current ¹ | Basic IM rates, from 19-00 25.12.15 | Basic IM rates, from 19-00 29.12.15 |
|----------------|-------------------------------------|---|---|---|
| Indices | | | | |
| ALSI | FTSE/JSE Top40 Index | 12% | 14% | 17% |
| HSIF | Hang Seng Index | 10% | 12% | 14% |
| IBVS | BOVESPA Index | 12% | 14% | 17% |
| MXI | MICEX Index (mini) | 10% | 12% | 14% |
| MIX | MICEX Index | 10% | 12% | 14% |
| RTS | RTS Index | 10% | 12% | 14% |
| RTSS | RTS blue chips index | 12% | 14% | 17% |
| RVI | Russian Market Volatility Index | 35% ² | 50% | 50% |
| SNSX | SENSEX Index | 10% | 12% | 14% |
| Shares | | | | |
| CHMF | Severstal ordinary shares | 18% | 22% | 25% |
| FEES | FSK EES ordinary shares | 25% | 30% | 35% |
| GAZR | Gazprom ordinary shares | 14% | 17% | 20% |
| GBMW | BMW AG ordinary shares | 12% | 14% | 17% |
| GDAI | Daimler AG ordinary shares | 12% | 14% | 17% |
| GDBK | Deutsche Bank AG ordinary shares | 15% | 18% | 21% |
| GMKR | MMC Norilsk Nickel ordinary share | 14% | 17% | 20% |
| GSIE | Siemens AG ordinary shares | 12% | 14% | 17% |
| GVW3 | Volkswagen AG preferred shares | 20% | 20% | 20% |
| HYDR | RusHydro ordinary shares | 18% | 22% | 25% |
| LKOH | LUKoil Holdings ordinary shares | 14% | 17% | 20% |
| MOEX | Moscow Exchange ordinary shares | 16% | 19% | 23% |
| MGNT | Magnit ordinary shares | 14% | 17% | 20% |
| MTSI | Mobile TeleSystems ordinary shares | 15% | 18% | 21% |
| NOTK | NOVATEK ordinary shares | 18% | 22% | 25% |
| ROSN | Rosneft ordinary shares | 14% | 17% | 20% |
| RTKM | Rostelecom ordinary shares | 23% | 27% | 30% |
| SBRF | Sberbank of Russia ordinary shares | 14% | 17% | 20% |
| SBPR | Sberbank of Russia preferred shares | 15% | 18% | 21% |
| SNGP | Surgutneftegas preferred shares | 14% | 17% | 20% |
| SNGR | Surgutneftegas ordinary shares | 14% | 17% | 20% |
| TATN | Tatneft ordinary shares | 18% | 22% | 25% |

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|--------------------|--|------------------|-----|-------|
| TRNF | TRANSNEFT preferred shares | 15% | 18% | 21% |
| URKA | Uralkalii ordinary shares | 25% | 29% | 32% |
| VTBR | VTB Bank ordinary shares | 14% | 17% | 20% |
| Currency | | | | |
| AUDU | AUD/USD Exchange Rate | 5% ² | 6% | 7% |
| CY | CNY/RUB Exchange Rate | 8% | 10% | 11.5% |
| ED | EUR/USD Exchange rate | 3% ² | 4% | 5% |
| Eu | EUR/RUB Exchange rate | 8% | 10% | 11.5% |
| GBPU | GBP/USD Exchange Rate | 3% ² | 4% | 4% |
| Si | USD/RUB Exchange rate | 8% | 10% | 11.5% |
| UCAD | USD/CAD Exchange rate | 4% ² | 5% | 6% |
| UCHF | CHF/USD Exchange rate | 4% ² | 5% | 6% |
| UJPY | JPY/USD Exchange rate | 4% ² | 5% | 6% |
| UTRY | USD/TRY Exchange rate | 7% ² | 9% | 10% |
| UUAH | UAH/USD Exchange rate | 21% | 25% | 30% |
| Bonds | | | | |
| MOPR | The rate of the 3m MosPrime credit (deposit) | 15% | 15% | 15% |
| OFZ2 | Two-year Russian Federation government bonds | 5% | 5% | 5% |
| OFZ4 | Four-year Russian Federation government bonds | 8% | 8% | 8% |
| OFZ6 | Six-year Russian Federation government bonds | 10% | 10% | 10% |
| OF10 | Ten-year Russian Federation government bonds | 11% | 11% | 11% |
| OF15 | Fifteen-year Russian Federation government bonds | 13% | 13% | 13% |
| RF30 | Russian Eurobonds | 7% ² | 7% | 7% |
| Commodities | | | | |
| BR | BRENT oil | 10% ² | 12% | 14% |
| CU | Copper | 8% | 10% | 11% |
| GOLD | Gold | 6% ² | 7% | 8% |
| PLD | Palladium | 10% ² | 12% | 14% |
| PLT | Platinum | 8% ² | 11% | 11% |
| SILV | Silver | 12% ² | 15% | 17% |
| SUGR | Sugar | 15% | 18% | 21% |
| RG1EU | Rice | 20% | 20% | 20% |
| RREXU | Rice | 20% | 20% | 20% |
| RT1EU | Rice | 20% | 20% | 20% |
| W3EXU | Wheat grade 3 | 15% | 15% | 15% |
| W4EXU | Wheat grade 4 | 15% | 15% | 15% |
| W5EXU | Wheat grade 5 | 15% | 15% | 15% |

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| ECBM | Monthly contracts on the average power price index at the "Center" hub (in basic load hours) | 15% | 15% | 15% |
| ECBQ | Quarterly contracts on the average power price index at the "Center" hub (in basic load hours) | 10% | 10% | 10% |
| ECBY | Yearly contracts on the average power price index at the "Center" hub (in basic load hours) | 5% | 5% | 5% |
| ECPM | Monthly contracts on the average power price index at the "Center" hub (in peak load hours) | 15% | 15% | 15% |
| EUBM | Monthly contracts on the average power price index at the "Ural" hub (in basic load hours) | 15% | 15% | 15% |
| EUBQ | Quarterly contracts on the average power price index at the "Ural" hub (in basic load hours) | 10% | 10% | 10% |
| EUBY | Yearly contracts on the average power price index at the "Ural" hub (in basic load hours) | 5% | 5% | 5% |
| EUPM | Monthly contracts on the average power price index at the "Ural" hub (in peak load hours) | 15% | 15% | 15% |
| SEBM | Average power price index at the "Eastern Siberia" hub (in basic load hours) | 15% | 15% | 15% |
| SWBM | Average power price index at the "Western Siberia" hub (in basic load hours) | 15% | 15% | 15% |