

Derivatives

Underlying	Futures contract	Basic IM rates
Indices		
ALSI	FTSE/JSE Top40 Index	12%
HSIF	Hang Seng Index	10%
IBVS	BOVESPA Index	12%
MXI	MICEX Index (mini)	10%
MIX	MICEX Index	10%
RTS	RTS Index	10%
RTSS	Blue Chip Index	12%
RVI	Russian Market Volatility Index	35%
SNSX	SENSEX Index	10%
Shares		
CHMF	Severstal ordinary shares	18%
FEES	FSK EES ordinary shares	25%
GAZR	Gazprom ordinary shares	14%
GBMW	BMW AG ordinary shares	12%
GDAI	Daimler AG ordinary shares	12%
GDBK	Deutsche Bank AG ordinary shares	15%
GMKR	MMC Norilsk Nickel ordinary share	14%
GSIE	Siemens AG ordinary shares	12%
GVW3	Volkswagen AG preferred shares	20%
HYDR	RusHydro ordinary shares	18%
LKOH	LUKoil Holdings ordinary shares	14%
MOEX	Moscow Exchange ordinary shares	16%
MGNT	Magnit ordinary shares	14%
MTSI	Mobile TeleSystems ordinary shares	15%
NOTK	NOVATEK ordinary shares	18%
ROSN	Rosneft ordinary shares	14%
RTKM	Rostelecom ordinary shares	23%
SBRF	Sberbank of Russia ordinary shares	14%
SBPR	Sberbank of Russia preferred shares	15%
SNGP	Surgutneftegas preferred shares	14%
SNGR	Surgutneftegas ordinary shares	14%
TATN	Tatneft ordinary shares	18%
TRNF	TRANSNEFT preferred shares	15%
URKA	Uralkali ordinary shares	25%
VTBR	VTB Bank ordinary shares	14%
Currencies		
AUDU	AUD/USD Exchange Rate	5%
CY	CNY/RUB Exchange Rate	8%
ED	EUR/USD Exchange rate	4%
Eu	EUR/RUB Exchange rate	8%
GBPU	GBP/USD Exchange Rate	3%
Si	USD/RUB Exchange rate	8%
UCAD	USD/CAD Exchange rate	4%
UCHF	CHF/USD Exchange rate	4%
UJPY	JPY/USD Exchange rate	4%
UTRY	USD/TRY Exchange rate	7%
UUAH	UAH/USD Exchange rate	21%
Bonds		
MOPR	The rate of the 3m MosPrime credit (deposit)	15%
OFZ2	Two-year Russian Federation government bonds	5%
OFZ4	Four-year Russian Federation government bonds	8%
OFZ6	Six-year Russian Federation government bonds	10%
OF10	Ten-year Russian Federation government bonds	11%
OF15	Fifteen-year Russian Federation government bonds	13%
RF30	Russian Eurobonds	7%
Commodities		
BR	BRENT oil	12%
CU	Copper	8%
GOLD	Gold	6%
PLD	Palladium	10%
PLT	Platinum	8%
SILV	Silver	12%
SUGR	Sugar	15%
RG1EU	Rice	20%

RREXU	Rice	20%
RT1EU	Rice	20%
W3EXU	Wheat grade 3	15%
W4EXU	Wheat grade 4	15%
W5EXU	Wheat grade 5	15%
ECBM	Monthly contracts on the average power price index at the "Center" hub (in basic load hours)	15%
ECBQ	Quarterly contracts on the average power price index at the "Center" hub (in basic load hours)	10%
ECBY	Yearly contracts on the average power price index at the "Center" hub (in basic load hours)	5%
ECPM	Monthly contracts on the average power price index at the "Center" hub (in peak load hours)	15%
EUBM	Monthly contracts on the average power price index at the "Ural" hub (in basic load hours)	15%
EUBQ	Quarterly contracts on the average power price index at the "Ural" hub (in basic load hours)	10%
EUBY	Yearly contracts on the average power price index at the "Ural" hub (in basic load hours)	5%
EUPM	Monthly contracts on the average power price index at the "Ural" hub (in peak load hours)	15%
SEBM	Average power price index at the "Eastern Siberia" hub (in basic load hours)	15%
SWBM	Average power price index at the "Western Siberia" hub (in basic load hours)	15%