

Futures contracts		Basic IM size Current	Basic IM size starting from 19.00 04.05.2016	Basic IM size starting from 19.00 10.05.2016
Indices				
ALSI	FTSE/JSE Top40 Index	16%	14%	12%
HSIF	Hang Seng Index	14%	12%	10%
IBVS	BOVESPA Index	16%	14%	12%
MIX	MICEX Index	14%	12%	10%
MXI	MICEX Index (mini)	14%	12%	10%
RTS	RTS Index	14%	12%	10%
RTSS	Blue Chip Index	16%	14%	12%
RVI	Russian Market Volatility Index	50%	42%	35%
SNSX	SENSEX Index	14%	12%	10%
Shares				
CHMF	Severstal ordinary shares	25%	21%	18%
FEES	FSK EES ordinary shares	35%	30%	25%
GAZR	Gazprom ordinary shares	19%	16%	14%
GBMW	BMW AG ordinary shares	16%	14%	12%
GDAI	Daimler AG ordinary shares	16%	14%	12%
GDBK	Deutsche Bank AG ordinary shares	21%	18%	15%
GMKR	MMC Norilsk Nickel ordinary share	19%	16%	14%
GSIE	Siemens AG ordinary shares	16%	14%	12%
GVW3	Volkswagen AG preferred shares	28%	24%	20%
HYDR	RusHydro ordinary shares	25%	21%	18%
LKOH	LUKoil Holdings ordinary shares	19%	16%	14%
MOEX	Moscow Exchange ordinary shares	22%	19%	16%
MGNT	Magnit ordinary shares	19%	16%	14%
MTSI	Mobile TeleSystems ordinary shares	21%	18%	15%
NLMK	NLMK ordinary shares	32%	27%	23%
NOTK	NOVATEK ordinary shares	25%	21%	18%
ROSN	Rosneft ordinary shares	19%	16%	14%
RTKM	Rostelecom ordinary shares	32%	27%	23%
SBRF	Sberbank of Russia ordinary shares	19%	16%	14%
SBPR	Sberbank of Russia preferred shares	21%	18%	15%
SNGP	Surgutneftegas preferred shares	19%	16%	14%
SNGR	Surgutneftegas ordinary shares	19%	16%	14%

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TATN	Tatneft ordinary shares	25%	21%	18%
TRNF	TRANSNEFT preferred shares	21%	18%	15%
URKA	Uralkalii ordinary shares	35%	30%	25%
VTBR	VTB Bank ordinary shares	19%	16%	14%
Currency				
AUDU	AUD/USD Exchange Rate	7%	6%	5%
CY	CNY/RUB Exchange Rate	12%	10%	9%
ED	EUR/USD Exchange rate	6%	5%	4%
Eu	EUR/RUB Exchange rate	12%	10%	8%
GBPU	GBP/USD Exchange Rate	6%	4%	4%
Si	USD/RUB Exchange rate	12%	10%	8%
UCAD	USD/CAD Exchange rate	6%	5%	4%
UCHF	CHF/USD Exchange rate	6%	5%	4%
UJPY	JPY/USD Exchange rate	6%	5%	4%
UTRY	USD/TRY Exchange rate	9%	8%	7%
UUAH	UAH/USD Exchange rate	30%	25%	21%
Rates				
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	7%	7%	7%
OFZ6	Six-year Russian Federation government bonds	9%	9%	9%
OF10	Ten-year Russian Federation government bonds	10%	10%	10%
OF15	Fifteen-year Russian Federation government bonds	11%	11%	11%
RF30	Russian Eurobonds	7%	7%	7%
Commodities				
BR	BRENT oil	17%	14%	12%
CU	Copper	11%	9%	8%
GOLD	Gold	8%	7%	6%
PLD	Palladium	14%	12%	10%
PLT	Platinum	11%	9%	8%
SILV	Silver	16%	14%	12%
SUGR	Sugar	21%	18%	15%
RG1EU	Rice groats State Standard of Russia	20%	20%	20%
RREXU	Raw rice State Standard of Russia	20%	20%	20%
RT1EU	Rice groats Specifications TU 8 RF	20%	20%	20%

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W3EXU	Wheat grade 3	15%	15%	15%
W4EXU	Wheat grade 4	15%	15%	15%
W5EXU	Wheat grade 5	15%	15%	15%
Электроэнергия				
ECBM	Monthly contracts on the average power price index at the "Center" hub (in basic load hours)	15%	15%	15%
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%
EUPM	Monthly contracts on the average power price index at the "Ural" hub (in peak load hours)	15%	15%	15%