**APPROVED**

by the resolution of

the Executive Board

of Open Joint-Stock Company

“Moscow Exchange MICEX-RTS”

(Minutes No 63 as of 17 July 2013)

**PARAMETERS OF DELIVERABLE FUTURES ON SHARES OF RUSSIAN ISSUERS**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  **No**  | **Contract** | **Main code of the underlying asset[[1]](#endnote-1)** | **Additional code of the underlying asset** | **Underlying asset** | **Contract lot (shares)** |
|  | Futures on RusHydro ordinary shares | HYDR | HYDx | Registered book-entry ordinary shares of RusHydro (ISIN RU000A0JPKH7) | 10,000 |
|  | Futures on FGC UES ordinary shares | FEES | FEEx | Registered book-entry ordinary shares of FGC UES (ISIN RU000A0JPNN9) | 100,000 |
|  | Futures on Gazprom ordinary shares | GAZR | GAZx | Registered book-entry ordinary shares of Gazprom (ISIN RU0007661625) | 100 |
|  | Futures on Rosneft ordinary shares | ROSN | ROSx | Registered book-entry ordinary shares of Rosneft (ISIN RU000A0J2Q06) | 100 |
|  | Futures on Sberbank ordinary shares | SBRF | SBRx | Registered book-entry ordinary shares of Sberbank (ISIN RU0009029540) | 100 |
|  | Futures on Sberbank preferred shares | SBPR | SBPx | Registered book-entry preferred shares of Sberbank (ISIN RU0009029557) | 100 |
|  | Futures on LUKoil ordinary shares | LKOH | LKOx | Registered book-entry ordinary shares of LUKoil (ISIN RU0009024277) | 10 |
|  | Futures on Rostelecom ordinary shares | RTKM | RTKx | Registered book-entry ordinary shares of Rostelecom(ISIN RU0008943394) | 100 |
|  | Futures on Surgutneftegas ordinary shares | SNGR | SNGx | Registered book-entry ordinary shares of Surgutneftegas (ISIN RU0008926258) | 1,000 |
|  | Futures on Surgutneftegas preferred shares | SNGP | SNPx | Registered book-entry preferred shares of Surgutneftegas (ISIN RU0009029524) | 1,000 |
|  | Futures on MMC Norilsk Nickel ordinary shares | GMKR | GMKx | Registered book-entry ordinary shares of MMC Norilsk Nickel (ISIN RU0007288411) | 10 |
|  | Futures on Tatneft ordinary shares | TATN | TATx | Registered book-entry ordinary shares of Tatneft (ISIN RU0009033591) | 100 |
|  | Futures on Mobile TeleSystems ordinary shares | MTSI | MTSx | Registered book-entry ordinary shares of Mobile TeleSystems (ISIN RU0007775219) | 100 |
|  | Futures on NOVATEK ordinary shares | NOTK | NOTx | Registered book-entry ordinary shares of NOVATEK (ISIN RU000A0DKVS5) | 100 |
|  | Futures on Severstal ordinary shares | CHMF | CHMx | Registered book-entry ordinary shares of Severstal (ISIN RU0009046510) | 100 |
|  | Futures on Transneft preferred shares | TRNF | TRNx | Registered book-entry preferred shares of Transneft (ISIN RU0009091573) | 1 |
|  | Futures on VTB Bank ordinary shares | VTBR | VTBx | Registered book-entry ordinary shares of VTB Bank (ISIN RU000A0JP5V6) | 100,000 |
|  | Futures on Uralkali ordinary shares | URKA | URKx | Registered book-entry ordinary shares of Uralkali (ISIN RU0007661302) | 100 |

1. Example for RusHydro ordinary shares futures:

The code (designation) «HYDR-12.13» means the Contract is to be exercised in December 2013. [↑](#endnote-ref-1)