

RTS Market-Specific Details

This document describes financial instruments symbols for different RTS markets and other details of RTS Market Data Platform 5.1.0

Any part of this document is supplementary to official RTS rules and regulations. Please refer to official documents in case of any doubts or questions.

Financial Instruments Symbols

Unified symbol format and meaning is shared between all RTS services:

Official RTS Website	"Contract Trading Symbol", "Ticker"	http://www.rts.ru/en/securitysearch.html
FAST Market Data Distribution	Tag 55, "Symbol"	
FIX Order Entry service	FIX tag 55, "Symbol"	http://fixprotocol.org/FIXimate3.0/
RTS Data Feed (replaced by FAST)	Field "SYMBOL"	http://www.rts.ru/a2531

Please note that RTS has another symbol type, the long one, called "Contract Symbol" – it will not be used in FAST Market Data Distribution services.

Please note that Symbol name is case-sensitive. Client systems should store and use symbols exactly as they come from RTS. Symbols may contain mixed-case Latin letters, digits, white space and punctuation.

Futures and Options market

FORTS (Futures and Options on RTS) Derivatives Market is the leading Russian derivative market. Trading hours of the FORTS Market are from 10:30 am to 5:45 pm and 6.00 pm to 11.50 pm Moscow time.

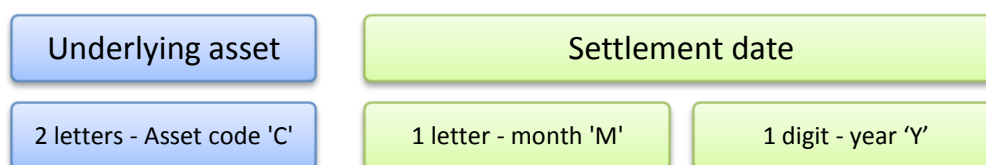
Here are some useful links to RTS official web-site:

<http://www.rts.ru/s687> – Rules and regulations: Derivatives, Clearing, Risk reduction, etc.

<http://www.rts.ru/s885> – Machine-readable list of contracts specifications; Daily results.

Symbol codes for Single stock & Index Futures

This document is supplementary to official description of ticker codes format: <http://www.rts.ru/s588>



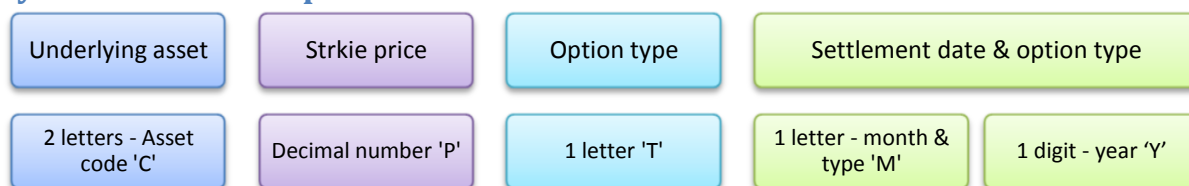
- 2 symbols – code of the underlying asset ('C')
- 1 symbol – settlement month ('M')
- 1 symbol – settlement year ('Y')

For example, 'GZU8' means delivery futures contract on "Gazprom", delivery on 15.09.2008.

Contract Specifications: <http://www.rts.ru/en/forts/contract.html?isin=GZU8>

Please note that some Index futures have mixed-case letters in Asset code. For example, RTS Oil and Gas Index have 'Ro' asset code. So '**RoU8**' means Cash-settled futures contract on RTS Oil & Gas Index.

Symbol codes for Options



- 2 symbols – code of the underlying asset ('C')
- Several digits – strike price ('P')
- 1 symbol – option type ('T'):
 - "A" – option on futures contract
 - "B" – option on equity
 - "C" – futures-style option on futures
 - "D" – futures-style option on equity
- 1 symbol – settlement month ('M'). It also determines contract type – call or put
- 1 symbol – settlement year ('Y')

For example, '**SR6000AH8**' means call option on "Sberbank" futures contract. Strike price is 6000 and delivery date is 12.08.2008.

Spot market

Currently RTS stock market consists of 'Classic' and 'T+0' markets. They differ in regulations and trading currency. Many assets are shared between two markets but have different contract specifications and symbol names.

Spot markets trading session lasts from 10:30 am to 6.00 pm Moscow time.