

IOB DR dividend futures

Useful product reference codes

January 2011

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Introduction



- The following slides provide useful product codes for Tuquoise’s IOB Russian DR dividend futures launched on January 17th 2011 (previously under “EDX London”)
- Members should note that the dividend capture period applicable to each contract is defined as dividends “gone-ex” between the first business day after the third Friday in December until the third Friday in December the following year (i.e. between December expiries)
- Each contract expires on the third Friday in January, one month after the close of the dividend capture period

Underlying codes

Underlying DR	Turquoise	Bloomberg	Thompson Reuters
Gazprom	OGZD	OGZD LI	GAZPq.L
Lukoil	LKOD	LKOD LI	LKOHyq.L
Norilsk Nickel	MNOD	MNOD LI	NKELYq.L
Rosneft	ROSN	ROSN LI	ROSNq.L
Surgutneftegas	SGGD	SGGD LI	SNGSyq.L
VTB Bank	VTBR	VTBR LI	VTBRq.L

Dividend series codes: EDX London

Underlying DR	2011 dividend	2012 dividend
Gazprom	D1OGZD2M	D2OGZD3M
Lukoil	D1LKOD2M	D2LKOD3M
Norilsk Nickel	D1MNOD2M	D2MNOD3M
Rosneft	D1ROSN2M	D2ROSN3M
Surgutneftegas	D1SGGD2M	D2SGGD3M
VTB Bank	D1VTBR2M	D2VTBR3M

Dividend series codes: Thomson Reuters



Underlying DR	2011 RIC	2011 name	2012 RIC	2012 name
Gazprom	OGZDd1F2	GAZPR DDIV JAN2	OGZDd2F3	GAZPR DDIV JAN3
Lukoil	LKODd1F2	LUKOIL DDIV JAN2	LKODd2F3	LUKOIL DDIV JAN3
Norilsk Nickel	MNODd1F2	MNORL DDIV JAN2	MNODd2F3	MNORL DDIV JAN3
Rosneft	ROSNd1F2	ROSN DDIV JAN2	ROSNd2F3	ROSN DDIV JAN3
Surgutneftegas	SGGDd1F2	SURG DDIV JAN2	SGGDd2F3	SURG DDIV JAN3
VTB Bank	VTBRd1F2	VTBS DDIV JAN2	VTBRd2F3	VTBS DDIV JAN3

Dividend series codes: Bloomberg

Underlying DR	2011 ticker	2012 ticker
Gazprom	{DOGZD=F2 DX equity <GO>}	{DOGZD=F3 DX equity <GO>}
Lukoil	{DLKOD=F2 DX equity <GO>}	{DLKOD=F3 DX equity <GO>}
Norilsk Nickel	{DMNOD=F2 DX equity <GO>}	{DMNOD=F3 DX equity <GO>}
Rosneft	{DSGGD=F2 DX equity <GO>}	{DSGGD=F3 DX equity <GO>}
Surgutneftegas	{DROSN=F2 DX equity <GO>}	{DROSN=F3 DX equity <GO>}
VTB Bank	{DVTBR=F2 DX equity <GO>}	{DVTBR=F3 DX equity <GO>}