*Effective from 27 February 2017*

**APPROVED**

By the Executive Board

Public Joint-Stock Company Moscow Exchange MICEX-RTS

(Minutes No. 06 as of 03 February 2017)

**List of parameters for futures-style options on**

**the futures on foreign currency's exchange rate against US Dollar**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **No.** | **Name of contract** | **Underlying asset** | **Code of the underlying asset\*** | **Tick** | **Tick value** |
|  | Futures-style option on EUR/USD FX Futures | EUR/USD FX Futures | ED-xx.yy | USD 0.0001 | USD 0.1 |
|  | Futures-style option on GBP/USD FX Futures | GBP/USD FX Futures | GBPU-xx.yy | USD 0.0001 | USD 0.1 |

\*xx – settlement month for the futures; yy – settlement year for the futures

For example, the code (designation) "Si-12.17" means that the EUR/USD FX Futures, which is the underlying asset for the futures-style option is settled in December 2017.