**APPROVED**

Order No. МБ-П-2021-3643 dated 13 December 2021

Public Joint Stock Company

Moscow Exchange MICEX-RTS

**THE LIST OF PARAMETERS OF GLOBAL DEPOSITARY RECEIPTS FUTURES CONTRACTS**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **NO** | **Contract** | **DR issuer** | **Underlying asset primary code\*** | **Underlying asset secondary code** | **Underlying asset** | **Contract lot (in DRs)** | **Tick size** | **Tick value** |
|  | Futures contract on TCS Group Holding Plc GDR | JPMorgan Chase Bank, N.A. | TCSI | TCSx | Global depositary receipts representing shares of TCS Group Holding Plc | 10 | 1 RUB | 1 RUB |
|  | Futures contract on X5 Retail Group N.V. GDR | The Bank of New York Mellon | FIVE | FIVx | Global depositary receipts representing shares of X5 Retail Group N.V. | 10 | 1 RUB | 1 RUB |
|  | Futures contract on VK Company Limited | Citibank N.A. (NYC) | MAIL | MAIx | Global depositary receipts representing shares of VK Company Limited | 10 | 1 RUB | 1 RUB |
|  | Futures contract on Ozon Holdings Plc | The Bank of New York Mellon | OZON | OZOx | Global depositary receipts representing shares of Ozon Holdings Plc | 10 | 1 RUB | 1 RUB |
|  | Futures on Baidu Inc. | The Bank of New York Mellon | BIDU | BIDx | Global depositary receipts representing shares of Baidu Inc. | 1 | 1 RUB | 1RUB |
|  | Futures on Alibaba Group Holding Limited | Citibank N.A. (NYC) | BABA | BABx | Global depositary receipts representing shares of Alibaba Group Holding Limited | 1 | 1 RUB | 1RUB |

\* Example for the futures on X5 Retail Group N.V. GDR:

Code FIVE-6.20 means the Contract is settled in June 2020.