**APPROVED**

Order No. МБ-П-2020-2535 dated October,7 2020

By Public Joint Stock Company Moscow Exchange MICEX-RTS

**PARAMETERS OF THE FUTURES-STYLE OPTIONS**

**on futures contracts on foreign shares**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **№** | **Contract name** | **Underlying assets** | **Underlying asset code\*** | **Tick** | **Tick value** |
|  | Futures-style option on futures on Yandex N.V. ordinary shares  | Futures on Yandex N.V. ordinary shares  | YNDF-xx.yy | RUB 1 | RUB 1 |

\*xx – futures settlement month, yy – futures settlement year

For example, « YNDF-9.20» code means that the futures contract on Yandex N.V. ordinary shares, the underlying asset of the futures-style option, is to be settled in September 2020