**APPROVED**

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

Public Joint Stock Company

Moscow Exchange MICEX-RTS

**LIST OF PARAMETERS**

**FUTURES-STYLE OPTIONS ON**

**Futures contracts on depositary receipts**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **No** | **Contract name** | **Issuer of DR** | **Underlying asset** | **Underlying asset code\*** | **Tick** | **Tick value** |
|  | Futures-style option on the futures contracts on Global Depositary Receipts (GDR) representing TCS Group Holding PLC shares  | JPMorgan Chase Bank, N.A. | Futures contract on Global Depositary Receipts (GDR) representing TCS Group Holding PLC shares | TCSI-xx.yy | RUB 1 | RUB 1 |
|  | Futures-style option on the futures contracts on Global Depositary Receipts (GDR) representing X5 Retail Group N.V. shares | The Bank of New York Mellon | Futures contract on Global Depositary Receipts (GDR) representing X5 Retail Group N.V. shares | FIVE-xx.yy | RUB 1 | RUB 1 |
|  | Futures-style option on the futures contract on Global Depositary Receipts (GDR) of VK Company Limited | Citibank N.A. (NYC) | Futures contract on Global Depositary Receipts (GDR) of VK Company Limited | MAIL-xx.yy | RUB 1 | RUB 1 |
|  | Futures-style option on the futures contract on American Depositary Receipts representing Ozon Holding PLC shares  | The Bank of New York Mellon | Futures contract on Depositary Receipts representing Ozon Holding PLC shares | OZON-xx.yy | RUB 1 | RUB 1 |

\*xx – expiration settlement month of the futures contract, yy – expiration settlement year of the futures contract

For example, code (designation) TCSI-9.21 means that the futures contract on GDRs representing TCS Group Holding PLC shares which underlie the futures-style option, is settled in September 2021.