**APPROVED**

By the Executive Board

by Public Joint-Stock Company Moscow Exchange MICEX-RTS

(Minutes No 3 as of 30 January 2015)

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

**foreign currency rate futures contract**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **No.** | **Name of the Contract** | **Underlying asset** | **Code of the underlying asset\*** | **Tick** | **Tick value** |
|  | Futures-style option on USD/RUB FX futures contract | USD/RUB FX futures contract | Si-xx.yy | RUB 1 | RUB 1 |
|  | Futures-style option on EUR/RUB FX futures contract | EUR/RUB FX futures contract | Eu-xx.yy | RUB 1 | RUB 1 |

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

For example, the code (designation) "Si-12.15" means that the USD/RUB FX futures contract, which is the underlying asset for the futures-style option is settled in December 2015.