**APPROVED**

by Public Joint Stock Company
Moscow Exchange MICEX-RTS

(Order No. МБ-П-2022-2025 dated 29 September 2022)

**Parameters of futures-style options on foreign currency to Russian rouble rate futures contracts**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **No.** | **Name of 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 |
|  | Futures-style option on CNY/RUB FX futures contract | CNY/RUB FX futures contract | CNY-xx.yy | RUB 0,001 | RUB 1 |

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

For example, the code (designation) "Si-12.22" means that the USD/RUB FX futures contract, which is the underlying asset for the futures-style option is settled in December 2022.