**APPROVED**

Public Joint-Stock Company

Moscow Exchange MICEX-RTS

(Order No. МБ-П-2023-2198 of 15.08.2023)

**LIST OF PARAMETERS FOR PREMIUM OPTIONS ON**

**EXCHANGE RATES OF CURRENCIES TO THE RUSSIAN ROUBLE**

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| No. | Contract name | Code of the underlying asset | Underling  asset | Lot\_Coeff | Lot | Tick | Tick value | Exercise price[[1]](#endnote-1) | Exercise time |
| 1 | USD/RUB option | Si | USD to RUB exchange rate | 1 | USD 100 | RUB 0.001 | RUB 0,1 | USDFIXME Fixing | End-of-day clearing session |
| 2 | CNY/RUB option | Eu | EUR to RUB exchange rate | 1 | EUR 100 | RUB 0.001 | RUB 0,1 | EURFIXME Fixing | End-of-day clearing session |
| 3 | EUR/RUB option | CNY | CNY to RUB exchange rate | 1 | CNY 100 | RUB 0.001 | RUB 0,1 | CNYFIXME Fixing | End-of-day clearing session |

1. [↑](#endnote-ref-1)