**APPROVED**

Through Order No. МБ-П-2020-659 dated 24 March 2020

By Public Joint Stock Company Moscow Exchange MICEX-RTS

**PARAMETERS OF DELIVERABLE FUTURES ON SHARES OF RUSSIAN ISSUERS**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **No** | **Contract** | **Main code of the underlying asset[[1]](#endnote-1)** | **Additional code of the underlying asset** | **Underlying asset** | **Contract lot (shares)** | **Tick** | **Tick value** |
|  | Futures on RusHydro ordinary shares | HYDR | HYDx | Registered book-entry ordinary shares of RusHydro (ISIN RU000A0JPKH7) | 10,000 | 1 RUB | 1 RUB |
|  | Futures on FGC UES ordinary shares | FEES | FEEx | Registered book-entry ordinary shares of FGC UES (ISIN RU000A0JPNN9) | 100,000 | 1 RUB | 1 RUB |
|  | Futures on Gazprom ordinary shares | GAZR | GAZx | Registered book-entry ordinary shares of Gazprom (ISIN RU0007661625) | 100 | 1 RUB | 1 RUB |
|  | Futures on Rosneft ordinary shares | ROSN | ROSx | Registered book-entry ordinary shares of Rosneft (ISIN RU000A0J2Q06) | 100 | 1 RUB | 1 RUB |
|  | Futures on Sberbank ordinary shares | SBRF | SBRx | Registered book-entry ordinary shares of Sberbank (ISIN RU0009029540) | 100 | 1 RUB | 1 RUB |
|  | Futures on Sberbank preferred shares | SBPR | SBPx | Registered book-entry preferred shares of Sberbank (ISIN RU0009029557) | 100 | 1 RUB | 1 RUB |
|  | Futures on LUKoil ordinary shares | LKOH | LKOx | Registered book-entry ordinary shares of LUKoil (ISIN RU0009024277) | 10 | 1 RUB | 1 RUB |
|  | Futures on Rostelecom ordinary shares | RTKM | RTKx | Registered book-entry ordinary shares of Rostelecom  (ISIN RU0008943394) | 100 | 1 RUB | 1 RUB |
|  | Futures on Surgutneftegas ordinary shares | SNGR | SNGx | Registered book-entry ordinary shares of Surgutneftegas (ISIN RU0008926258) | 1,000 | 1 RUB | 1 RUB |
|  | Futures on Surgutneftegas preferred shares | SNGP | SNPx | Registered book-entry preferred shares of Surgutneftegas (ISIN RU0009029524) | 1,000 | 1 RUB | 1 RUB |
|  | Futures on MMC Norilsk Nickel ordinary shares | GMKR | GMKx | Registered book-entry ordinary shares of MMC Norilsk Nickel (ISIN RU0007288411) | 10 | 1 RUB | 1 RUB |
|  | Futures on MMC Norilsk Nickel ordinary shares | GMKN | GMNx | Registered book-entry ordinary shares of MMC Norilsk Nickel (ISIN RU0007288411) | 1 | 1 RUB | 1 RUB |
| 1. 12 | Futures on Tatneft ordinary shares | TATN | TATx | Registered book-entry ordinary shares of Tatneft  (ISIN RU0009033591) | 100 | 1 RUB | 1 RUB |
|  | Futures on Mobile TeleSystems ordinary shares | MTSI | MTSx | Registered book-entry ordinary shares of Mobile TeleSystems (ISIN RU0007775219) | 100 | 1 RUB | 1 RUB |
|  | Futures on NOVATEK ordinary shares | NOTK | NOTx | Registered book-entry ordinary shares of NOVATEK (ISIN RU000A0DKVS5) | 100 | 1 RUB | 1 RUB |
|  | Futures on Severstal ordinary shares | CHMF | CHMx | Registered book-entry ordinary shares of Severstal (ISIN RU0009046510) | 100 | 1 RUB | 1 RUB |
|  | Futures on Transneft preferred shares | TRNF | TRNx | Registered book-entry preferred shares of Transneft (ISIN RU0009091573) | 1 | 1 RUB | 1 RUB |
|  | Futures on VTB Bank ordinary shares | VTBR | VTBx | Registered book-entry ordinary shares of VTB Bank (ISIN RU000A0JP5V6) | 100,000 | 1 RUB | 1 RUB |
|  | Futures on Uralkali ordinary shares | URKA | URKx | Registered book-entry ordinary shares of Uralkali  (ISIN RU0007661302) | 100 | 1 RUB | 1 RUB |
|  | Futures on Moscow Exchange ordinary shares | MOEX | MOEx | Registered book-entry ordinary shares of Moscow Exchange  (ISIN RU000A0JR4A1) | 100 | 1 RUB | 1 RUB |
|  | Futures on Magnit ordinary shares | MGNT | MGNx | Registered book-entry ordinary shares of Magnit  (ISIN RU000A0JKQU8) | 1 | 1 RUB | 1 RUB |
|  | Futures on NLMK ordinary shares | NLMK | NLMx | Registered book-entry ordinary shares of NLMK (ISIN RU0009046452) | 100 | 1 RUB | 1 RUB |
|  | Futures on ALROSA ordinary shares | ALRS | ALRx | Registered book-entry ordinary shares of ALROSA  (ISIN RU0007252813) | 100 | 1 RUB | 1 RUB |
|  | Futures on Aeroflot ordinary shares | AFLT | AFLx | Registered book-entry ordinary shares of Aeroflot  (ISIN RU0009062285) | 100 | 1 RUB | 1 RUB |
|  | Futures on Polus ordinary shares | PLZL | PLZx | Registered book-entry ordinary shares of Polus  (ISIN RU000A0JNAA8) | 10 | 1 RUB | 1 RUB |
|  | Futures on AFK Systema ordinary shares | AFKS | AFKx | Registered book-entry ordinary shares of AFR Systema  (ISIN RU000A0DQZE3) | 1000 | 1 RUB | 1 RUB |
|  | Futures on MMK ordinary shares | MAGN | MAGx | Registered book-entry ordinary shares of MMK  (ISIN RU0009084396) | 1000 | 1 RUB | 1 RUB |

1. Example for RusHydro ordinary shares futures:

   The code (designation) «HYDR-6.20» means the Contract is to be exercised in June 2020. [↑](#endnote-ref-1)