**APPROVED**

by resolution of the Executive Board of

Open Joint Stock Company «Moscow Exchange MICEX-RTS»

 (Minutes No 37 as of June 17, 2014)

**PARAMETERS OF THE FUTURES-STYLE OPTIONS**

**on deliverable futures contracts for shares of the Russian issuers**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **№** | **Contract name** | **Underlying assets** | **Underlying asset code\*** | **Tick** | **Tick value** |
|  | Futures-style option on futures on Gazprom ordinary shares  | Futures on Gazprom ordinary shares  | GAZR-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style option on futures on Rosneft ordinary shares | Futures on Rosneft ordinary shares | ROSN-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style option on futures on Sberbank ordinary shares | Futures on Sberbank ordinary shares | SBRF-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style option on futures on LUKoil ordinary shares | Futures on LUKoil ordinary shares | LKOH-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style option on futures on Surgutneftegas ordinary shares | Futures on Surgutneftegas ordinary shares | SNGR-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style option on futures on MMC Norilsk Nickel ordinary shares  | Futures on MMC Norilsk Nickel ordinary shares | GMKR-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Transneft preferred shares | Futures on Transneft preferred shares | TRNF-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on JSC VTB BANK ordinary shares | Futures on JSC VTB BANK ordinary shares | VTBR-xx.yy | 1 RUB | 1 RUB |

\*xx – futures settlement month, yy – futures settlement year

For example, «GAZR-12.14» code means that the futures contract on Gazprom ordinary shares, the underlying asset of the futures-style option, is to be settled in December 2014.