**APPROVED**

by resolution of the Executive Board of

the Public Joint Stock Company «Moscow Exchange MICEX-RTS»

(Minutes No 23 as of June 23, 2017)

**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 Sberbank preferred shares | Futures on Sberbank preferred shares | SBPR- 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 Surgutneftegas preferred shares | Futures on Surgutneftegas preferred 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 |
|  | Futures-style options on futures on RusHydro ordinary shares | Futures on RusHydro ordinary shares | HYDR - xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on FGC UES ordinary shares | Futures on FGC UES ordinary shares | FEES- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Rostelecom ordinary shares | Futures on Rostelecom ordinary shares | RTKM- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Tatneft ordinary shares | Futures on Tatneft ordinary shares | TATN- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Mobile TeleSystems ordinary shares | Futures on Mobile TeleSystems ordinary shares | MTSI- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on NOVATEK ordinary shares | Futures on NOVATEK ordinary shares | NOTK- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Severstal ordinary shares | Futures on Severstal ordinary shares | CHMF- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Uralkali ordinary shares | Futures on Uralkali ordinary shares | URKA- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Moscow Exchange ordinary shares | Futures on Moscow Exchange ordinary shares | MOEX- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Magnit ordinary shares | Futures on Magnit ordinary shares | MGNT- xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on NLMK ordinary shares | Futures on NLMK ordinary shares | NLMK-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on ALROSA ordinary shares | Futures on ALROSA ordinary shares | ALRS-xx.yy | 1 RUB | 1 RUB |
|  | Futures-style options on futures on Aeroflot ordinary shares | Futures on Aeroflot ordinary shares | AFLT-xx.yy | 1 RUB | 1 RUB |

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

For example, «GAZR-12.16» code means that the futures contract on Gazprom ordinary shares, the underlying asset of the futures-style option, is to be settled in December 2016.