**APPROVED**

by the Executive Board of

Open Joint Stock Company “Moscow Exchange MICEX-RTX”

(Minutes No 46 as of 25 July 2014)

**LIST OF PARAMETERS FOR USD QUOTED CURRENCY FUTURES CONTRACTS WITH CASH SETTLEMENT**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **№** | **Contract** | **Underlying asset code\*** | **Underlying asset** | **Lot** | **Tick** | **Tick value** | **Data source on the currency against USD exchange rate** | **Time of publishing the currency against USD exchange rate** |
|  | GBP/USD futures | GBPU | GBP/USD exchange rate | GBP 1,000 | USD 0.0001 | USD 0.1 | Thomson Reuters и ICAP/терминал Thomson Reuters на странице FXFIX[[1]](#footnote-1) | **11:00** am London time |
|  | AUD/USD futures | AUDU | AUD/USD exchange rate | AUD 1,000 | USD 0.0001 | USD 0.1 |
|  | EUR/USD futures | ED | EUR/USD exchange rate | EUR 1,000 | USD 0.0001 | USD 0.1 |

\* Sample for the futures contract on GBP/USD exchange rate:

Code (designation) GBPU-12.14 means that the contract is to be settled in December 2014.

1. Neither the Exchange, no the Clearing shall be liable for any false, incomplete or late updates of the GPB/USD, AUD/USD and EUR/USD exchange rates in the Thomson Reuters terminal at FXFIX page. [↑](#footnote-ref-1)