**Details of changes in settlement of ETFs in USD (migration from T0 to T+2)**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|   | Code  | Full name | ISIN  | Before 6 May 2019 | From 6 May 2019 | Changes |
| Т0 USD order book | T+2 USD order book  | Т0 USD order book | T+2 USD order book  |   |
| 1.  | FXAU  | FinEx MSCI Australia UCITS ETF  | IE00BD3QF110  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 2.  | FXCN  | FinEx MSCI CHINA UCITS ETF  | IE00BD3QFB18  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 3.  | FXGD  | FinEx Gold ETF USD  | IE00B8XB7377  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 4.  | FXJP  | FinEx MCSI Japan UCITS ETF  | IE00BD3QJ310  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 5.  | FXRL  | FinEx RTS UCITS ETF USD  | IE00BQ1Y6480  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 6.  | FXRU  | FinEx Rus Eurobonds ETF (USD)  | IE00BD5FH213  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 7.  | FXTB  | FinEx USD CASH EQUIVALENTS ETF  | IE00BL3DYW26  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 8.  | FXUS  | FinEx MSCI USA UCITS ETF  | IE00BD3QHZ91  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 9.  | FXIT  | FinEx MSCI USA IT UCITS ETF  | IE00BD3QJ757  | EQTD  | -  | -  | TQTD  | Migration from USD Т0 в USD Т+2  |
| 10.  | RUSB  | ITI FUNDS RUSSIA-FOCUSED USD  | LU1483649825  | -  | -  | -  | TQTD  | Admission to USD Т+2  |
| 11.  | RUSE  | ITI FUNDS RTS EQUITY ETF  | LU1483649312  | -  | -  | -  | TQTD  | Admission to USD Т+2  |
| 12.  | SBCB  | SBCB Eurobond ETF | RU000A1000Q6  | EQTD  | -  | EQTD  | -  | No change  |
| 13.  | SBSP  | SBSP ETF S&P 500 | RU000A1006W1  | EQTD  | -  | EQTD  | -  | No change |
| 14.  | AKNX  | AKNX ETF TECHNOLOGIES 100 | RU000A0ZZTQ4  | -  | TQTD  | -  | TQTD  | No change |
| 15.  | AKSP  | AKSP ETF S&P 500 | RU000A1006V3  | -  | TQTD  | -  | TQTD  | No change |

The lot size, tick and precision (decimals) will remain unchanged for funds transferred from T0 USD order book to T+2 USD order book.

The ETFs will also be added to boards for CCP-cleared negotiated trades settled in USD. Shares of an ETF that is currently eligible for trading with settlement on T+2 in RUB without full collateral required and going to be transferred from the T0 order book to the T+2 order book with settlement in USD, is also eligible for trading with settlement on T+2 in USD without full collateral. In this case, risk parameters applicable to both the ETF (http://nationalclearingcentre.ru/fondMarketRates.do) and US Dollar (<http://nationalclearingcentre.ru/currMarketRates.do>) are used. For example, the S1 risk rate for FXRL ETF will be 31% (a 25% S1 for FXRL + a 6% S1 for USD)

Changes in trading modes for FinEx ETFs transferred from the same day to T+2 settlement cycle in USD:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|   | Trading modes  | Before 6 May 2019 |  | From 6 May 2019 |
| **Settlement in USD** Changes will be made for modes with settlement in USD | **Central order book ("Т+2 order book"), USD** * Board ID: TQTD
* Settlement code: Y2
 | -  |  | + Opening auctionTrading modePost-trading mode |
| **Central order book ("Т0 order book"),** **USD** * Board ID: EQTD
* Settlement code: T0
 | + only trading mode |  | -  |
| **Negotiated trades**  * Board ID: PSTD (settlement in USD)
* Settlement codes: Т0, B0-B30, Z0
 | +  |  | +  |
| **CCP-cleared negotiated trades*** Board ID: PTTD (settlement in USD)
* Settlement codes: Y0-Y7
 | -  |  | +  |
| **Settlement in RUB** Modes with settlement in RUB will remain unchanged  | **Central order book ("Т+2 order book"), RUB*** Board ID: TQTF
* Settlement code: Y2
 | + Opening auctionTrading modePost-trading mode |    | + Opening auctionTrading modePost-trading mode |
| **Negotiated trades** * Board ID: PSTF (settlement in RUR)
* Settlement codes: Т0, B0-B30, Z0
 | +  | +  |
| **CCP-cleared negotiated trades*** Board ID: PTTF (settlement in RUR)
* Settlement codes: Y0-Y7
 | +  | +  |

The market price 3 in the board currency will be calculated by default alongside the market price 3 in RUB. The market price 3 is available in the MOEX’s end-of-day archives (provided by subscription) in the ‘MARKETPRICE3\_CUR’ field of the ‘securities.csv/xml’ file.