**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 auction  Trading mode  Post-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 auction  Trading mode  Post-trading mode |  | +  Opening auction  Trading mode  Post-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.