**APPROVED**

By the Order of

Moscow Exchange

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**Specifications for order entry messaging via Bloomberg data system**

**FX Market and Precious Metals Market**

**(the last updated version)**

1. Introduction
2. When the Bloomberg data system is used to enter/accept orders to buy and/or sell foreign currency/precious metals, trading members and Moscow Exchange (the “MOEX”) deal by sending text messages to each other in accordance with the Moscow Exchange Rules of Organised Trading on the FX and Precious Metals Markets (the “Trading Rules”) and these Specifications.
3. Trading Members wishing to trade FX and precious metals with MOEX via Bloomberg should use the following code in Bloomberg Professional:

* MICX.

1. Trading Members inform MOEX in writing about their unique symbol codes in the Bloomberg data system that will be used for authentication.
2. Any terms not specifically defined in these Specifications shall be used as defined by the Trading Rules.
3. Values
4. The following values are specified in single angle brackets <>:
5. *<number>* - the number of units of a foreign currency/precious metal. The following generally accepted abbreviations may be used: **K, T, TH** for thousands, **M, MIO** for millions and **YRD,** **YARD** for billions;
6. *<instrument>* - the fixed identifier of an instrument or a swap transaction in the Trading System (the “TS”). When operating in the TS by dealing with MOEX, an instrument may be designated as a pair of currencies (*<currency1>* **AG** *<currency2>*) followed by the settlement date, for example: 16APR2008;
7. *<max buy price>, <min sell price>* - rates for the instrument in the format used in the FX and Precious Metals Markets.
8. Optional key words and designations that can be omitted without loss of meaning are given in curly brackets { }.
9. Any alternative key words that can be used instead of any foregoing key word is given in round brackets ( ).

Text message exchange between Moscow Exchange and Trading Members via Bloomberg workstation during trading hours of the FX Market and Precious Metals Market

Message exchange with Moscow Exchange during trading hours of the FX Market and Precious Metals Market is carried out in one of the following ways:

1. Option 1
2. Orders are entered through the transmission of one of the following text messages in the form of an order to the TS by Moscow Exchange:

* a text message send by the Trading Member in any of the formats set out in Clauses 3.1 - 3.6, 4.1, 4.2 hereof;
* a text message confirming order entry to register a negotiated trade that was send by the Trading Member in response to the Moscow Exchange request send in the format set out in Clause 6.1 hereof.

1. To check status (condition) of orders registered in the TS, the Trading Member sends a text message to Moscow Exchange in any of the formats set out in Clauses 3.12 – 3.13, 4.3 hereof.
2. To cancel an order on its own behalf, the Trading Member sends a text message in any of the formats set out in Clauses 3.7 - 3.11, 4.4 hereof. Moscow Exchange transmits such message to the TS.
3. To get a text message send, the user should press the “TRANSMIT” button.
4. Moscow Exchange confirms the transmission of a Trading Member’s text message in the form of the order to the TS by sending a text message in one of the formats set out in Clauses 5.1, 6.2 and 6.3 hereof.
5. A Trading Member confirms its agreement to an order being entered to execute the negotiated trade by sending a text message in the format set out in Clause 4.5 hereof in response to a request from the Exchange.
6. Moscow Exchange confirms that a request to cancel orders previously submitted by the Trading Member has been accepted by sending a text message in the format set out in Clause 5.2 hereof. If any trades have been already executed on the basis of the order to be cancelled, the Exchange notifies the Trading Member about such trades registered in the TS.
7. Moscow Exchange rejects a request to enter the order by sending a text message in one of the format set out in Clauses 5.7-5.12 hereof.
8. If an order has been filled (not been filled), Moscow Exchange notifies the Trading Member by sending a text message in one of the formats set out in Clauses 5.5 and 5.6 hereof.
9. In case of unexpected delay in text messaging, Moscow Exchange or the Trading Member may request putting the message on hold by sending a text message in formats set out in Clauses 3.19 and 5.13 hereof.
10. **Option 2.**
11. Formats of text messages used to request a quote of instruments traded in the TS are given in Clauses 3.14-3.15 hereof.
12. Moscow Exchange informs the Trading Member about available quotes by sending a text message in formats set out in Clauses 5.3-5.4 hereof.
13. To get an order transmitted to the TS on its own behalf and at its own expense, the Trading Member sends a text message in one of the formats set out in Clauses 3.16 and 3.17 to Moscow Exchange.
14. After transmitting a text message received from the Trading Member to the TS in the form of the order, the Exchange notifies the Trading Member about the operation by sending a text message in one of the formats set out in Clauses 5.5 and 5.6 hereof.
15. If the order has not been filled, it is cancelled by the Trading Member by sending a text message in one of the formats set out in Clauses 3.7-3.10 hereof to Moscow Exchange.
16. The Exchange confirms the acceptance of the request to cancel an order registered in the TS and not being filled by sending a text message in the format set out in Clause 5.2 hereof.
17. In case of unexpected delay in sending a message, the Exchange or the Trading Member may request putting it on hold by sending a text message in formats set out in Clauses 3.19 and 5.13 hereof.
18. **The formats of text messages send by Trading Members while they trade on the Exchange markets:**
    1. **«{I NEED TO} BUY (BID) <*size> <instrument>* {AT} <*max bid price>*»**

A request for entering an order limited by <*max bid price>* to buy the instrument *<instrument>* in the amount of<*order size>*;

* 1. **«{I NEED TO} BUY (BID) <*size> <instrument>* {AT} MARK»**

A request for entering an order not limited in terms of price to buy the instrument *<instrument>* in the amount of<*order size>*;

* 1. **«{I NEED TO} SELL (OFR) <*size> <instrument>* {AT} <min ask price*>*»**

A request for entering an order limited by the <*min ask price*> to sell the instrument *<instrument>* in the amount of <*order size*>;

* 1. **«{I NEED TO} SELL <*size*> <*instrument*> {AT} MARK»**

A request for entering an order not limited in terms of price to sell the instrument *<instrument>* in the amount of <*order size*>;

* 1. **«{I NEED TO} SELL AND BUY <*order* *size> <instrument,SWAP>* {AT} <*max SWAP price>*»**

A request for entering an order limited by <*max swap price> with regard to the instrument <instrument,SWAP>* in the amount of <*order size*>;

* 1. **«{I NEED TO} BUY AND SELL <*order size> <instrument,SWAP>* {AT} <*min SWAP price>*»**

A request for entering an order limited by <*min swap rate>* with regard to the instrument *<instrument,SWAP>* in the amount of <*order size*>;

* 1. **«CANCEL BUY (BID) {*<order size> < instrument>* {AT} *<max bid price>*}»**

A request for cancelling an order limited by <*max bid price>* to buy the instrument *<instrument>* in the amount of <*order size*>;

* 1. **«CANCEL SELL (OFR) {*<amount> <instrument>* {AT} *<min ask price>*}»**

A request for cancelling an order limited by <*max ask price>* to sell the instrument *<instrument>* in the amount of <*order size*>;

* 1. **«CANCEL SELL AND BUY {*<amount> <instrument,SWAP>* {AT} *<SWAP price>*}»**

A request for cancelling an order limited by <*SWAP rate>* with regard to the instrument *<instrument, SWAP>* in the amount of <*order size*>;

* 1. **«CANCEL BUY AND SELL {*<amount> <instrument,SWAP>* {AT} *<SWAP price>*}»**

A request for cancelling an order limited by <*SWAP price>* with regard to the instrument *<instrument,SWAP>* in the amount of <order size>;

* 1. **«CANCEL ALL»**

A request for cancelling all active orders of the Trading Member;

* 1. **«STATUS BID *<instrument>* {*<amount>* {AT} *<max bid price>*}»**

A request for condition (status) of an order limited by *<max bid price>*to buy the instrument *<instrument>* in the amount of <order size>;

* 1. **«STATUS OFR *<instrument>* {*<amount>* {AT} *<min ask price>*}»**

A request for condition (status) of an order limited by *<max ask price>*to sell the instrument *<instrument>* in the amount of <order size>;

* 1. **«*<size> <instrument>*»**

A request for maximum bid price and minimum ask price for the instrument *<instrument>* in active orders of*<size>* in the TS;

* 1. **«SW *<amount> <instrument,SWAP>* »**

A request for maximum bid price and minimum ask price for the instrument *<instrument,SWAP>* with regard to active orders of*<size>* in the TS;

* 1. **«BUY»**

A request for entering a limit order to buy the instrument in the amount specified in the previous request of the Trading Member at the minimum ask price indicated by the Moscow Exchange;

* 1. **«SELL»**

A request for entering a limit order to sell the instrument in the amount specified in the previous request of the Trading Member at the maximum ask price indicated by the Moscow Exchange;

* 1. **«NET *<instrument>*»[[1]](#footnote-1)**

A request for the Trading Member’s current net position in the instrument *<instrument>*; a request for the Trading Member’s final net claims and final net obligations as of the date when the trading session ended with commission and VAT values specified.

* 1. **«MOM PL»**

A request for waiting.

1. **The formats of text messages send by Trading Members to register negotiated trades:**
   1. **«{TO} CONF {I} BUY <order size> <instrument> {AT} <bid price> <counterparty bank>»**

A request for registering an negotiated trades with the end counterparty <*counterparty bank>* to buy the instrument <*instrument*> in the amount of <*order size*> at <*bid price*>;

* 1. **«{TO} CONF {I} SELL <order size> <instrument> {AT} <ask price> <counterparty bank>»**

A request for registering an negotiated trades with the end counterparty <*counterparty bank>* to sell the instrument <*instrument*> in the amount of <*order size*> at <*ask price* >;

* 1. **«STATUS CONF {WHERE} I BUY (SELL) <order size> <instrument> {AT} <trade rate> {FROM(TO)} <counterparty bank>»**

A request for condition (status) of an order already submitted to register the negotiated trade of the Trading Member;

* 1. **«CANCEL CONF {WHERE} I BUY (SELL) <order size> <instrument> {AT} <trade rate> <counterparty bank>»**

A request for cancelling an active order of the Trading Member that was entered to register the negotiated trade;

* 1. **«ALL AGREED»**

A confirmation of the Trading Member’s order (instrument, rate, size and order direction) to be entered to the TS by Moscow Exchange to register the negotiated trade.

1. **The formats of text messages send by Moscow Exchange once a text message from the Trading Member has been processed:**
   1. **«ACCEPTED {<instrument> BID (OFFER)}»**

Order has been entered to the TS to buy (sell) the instrument*<instrument>*;

* 1. **«ACCEPTED CANCEL {BID (OFFER)}»**

Order has been cancelled to buy (sell) the instrument at the price previously specified by the Trading Member;

* 1. **«{<instrument>} <max bid price> <min ask price>»**

Active opposite limit orders are available in the TS with regard to the instrument *<instrument>* with the size specified by the Trading Member;

* 1. **«SRY NOTHING TO SUGGEST»**

No active orders are available in the TS with regard to the instrument and in the volume requested by the Trading Member;

* 1. **«DONE <trade size> <instrument> {AT} <trade price>»**

Trade has been executed in the instrument *<instrument>* in the volume of <trade size> at <trade price> by the Trading Member;

* 1. **«NOTHING DONE»**

Trade has not been executed as no opposite orders in the instrument are available in the TS with the volume and price requested by the Trading Member;

* 1. **«ACCESS TO TRADE DENIED»**

The Trading Member has not been admitted to trading;

* 1. **«OVER LINE ON <foreign currency/precious metal>»**

Order has been rejected as the Trading Member’s trading limit was exceeded with regard to the foreign currency/precious metal *<foreign currency/precious metal>*;

* 1. **«OVER RATE»**

Order has been rejected as the rate indicated in the order exceeds the established limits;

* 1. **«CHECK ORDER»**

An order check is needed as an error was found in the key word or the order does not comply with these Specifications;

* 1. **«CHECK RATE»**

A rate check (correction) is needed;

* 1. **«CHECK AMNT»**

An amount check (correction) is needed;

* 1. **«MOM PL»**

A request for waiting.

1. **The formats of text messages send by Moscow Exchange once a text message to register the negotiated trade has been processed:** 
   1. **«{TO} CONF YOU BUY(SELL)<size> <instrument> {AT} <bid (ask) price> <counterparty bank>»**

A request to the Trading Member for transmitting an order on its behalf to the TS to register the negotiated trade with the counterparty <*counterparty bank*> in the instrument <*instrument*> for <order size> at the rate *<bid (ask) price>*;

* 1. **«CONF ACCEPTED»**

Order to register the negotiated trade has been entered to the TS with parameters such as instrument, rate, order size and direction specified;

* 1. **«ALL AGREED»**

A message to register the negotiated trade in the TS has been accepted. The opposite order from the Trading Member that is a counterparty of the trade is available in the TS.

1. Approved abbreviations used in text messages to submit/accept orders to buy (sell) foreign currency/precious metals

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| No. | Key word | Permitted variations | | |
| Commands used in on-exchange trading | | | | |
|  | BUY | BUY, I BUY, BID | | |
|  | SELL | SELL, I SELL, OFFER, OFER, OFFR, OFR | | |
|  | CANCEL | CANCEL, CNCL, CXL, OFF | | |
|  | STATUS | STATUS, STAT | | |
|  | NET | NET, NETT, NETTING | | |
| Commands used to register negotiated trades | | | | |
|  | CONFBUY | *CONFBUY, CNFBUY,*  *TO CONF I BUY, CONF I BUY, TO CONF BUY, CONF BUY,* TO CNF I BUY, CNF I BUY, TO CNF BUY, CNF BUY | | |
|  | CONFSELL | *CONFSELL, CNFSELL,*  *TO CONF I SELL, CONF I SELL, TO CONF SELL, CONF SELL,* TO CNF I SELL, CNF I SELL, TO CNF SELL, CNF SELL | | |
|  | CONFCANCEL | *CONFCANCEL, CONF CANCEL,*  *CONF CNCL, CONFCNCL,*  *CNFCNCL, CNF CNCL,*  *CNFCXL, CNF CXL,*  *CANCEL SWITCH, CANCEL CONF, CANCEL CNF,* CANCEL SWT, CNCL SWT, CXL SWT | | |
| Market (not limit) order indicator | | | | |
|  | AT MARKET | *AT MARKET, ATMARKET,*  *AT MARK, ATMARK,*  *AT MRKT, ATMRKT,*  *AT MKT, ATMKT,*  *MARKET, MARK, MRKT, MKT* | | |
| Instruments | | | | |
| No. | Instrument | | Key word | Permitted variations |
|  | USDRUB\_TOD | | USDTOD | USDTOD, USD TOD, USDTD, USD TD, $TOD, $ TOD, $TD, $ TD |
|  | USDRUB\_TOM | | USDTOM | USDTOM, USD TOM, USDTM, USD TM, $TOM, $ TOM, $TM, $ TM |
|  | USDRUB\_SPT | | USDSPT | USDSPT, USD SPT, $SPT, $ SPT |
|  | USD\_TODTOM | | USDTODTOM | USDTODTOM, USD TODTOM,  USD TOD TOM, $TODTOM, $ TODTOM, $ TOD TOM, USDO/N,  $O/N, $ O/N |
|  | USD\_TODSPT | | USDTODSPT | USDTODSPT, USD TODSPT, USD TOD SPT, $TODSPT, $ TODSPT, $ TOD SPT |
|  | USD\_TOMSPT | | USDTOMSPT | USDTOMSPT, USD TOMSPT, USD TOM SPT, $TOMSPT, $ TOMSPT, $ TOM SPT, $T/N, USDT/N, $ T/N, $TN, $ TN |
|  | USD\_TOM1W | | USDTOM1W | USDTOM1W, USD TOM1W, USD TOM 1W, $TOM1W, $ TOM1W, $ TOM 1W, $SWP1W, USDSWP1W, $ SWP1W, $TM/1W, $ TM/1W, USDTM/1W, USD TM/1W |
|  | USD\_TOM2W | | USDTOM2W | USDTOM2W, USD TOM2W, USD TOM 2W, $TOM2W, $ TOM2W, $ TOM 2W, $SWP2W, USDSWP2W, $ SWP2W, $TM/2W, $ TM/2W, USDTM/2W, USD TM/2W |
|  | USD\_TOM1M | | USDTOM1M | USDTOM1M, USD TOM1M, USD TOM 1M, $TOM1M, $ TOM1M, $ TOM 1M, $SWP1M, USDSWP1M, $ SWP1M, $TM/1M, $ TM/1M, USDTM/1M, USD TM/1M |
|  | USD\_TOM2M | | USDTOM2M | USDTOM2M, USD TOM2M, USD TOM 2M, $TOM2M, $ TOM2M, $ TOM 2M, $SWP2M, USDSWP2M, $ SWP2M, $TM/2M, $ TM/2M, USDTM/2M, USD TM/2M |
|  | USD\_TOM3M | | USDTOM3M | USDTOM3M, USD TOM3M, USD TOM 3M, $TOM3M, $ TOM3M, $ TOM 3M, $SWP3M, USDSWP3M, $ SWP3M, $TM/3M, $ TM/3M, USDTM/3M, USD TM/3M |
|  | USD\_TOM6M | | USDTOM6M | USDTOM6M, USD TOM6M, USD TOM 6M, $TOM6M, $ TOM6M, $ TOM 6M, $SWP6M, USDSWP6M, $ SWP6M, $TM/6M, $ TM/6M, USDTM/6M, USD TM/6M |
|  | USD\_TOM9M | | USDTOM9M | USDTOM9M, USD TOM9M, USD TOM 9M, $TOM9M, $ TOM9M, $ TOM 9M, $SWP9M, USDSWP9M, $ SWP9M, $TM/9M, $ TM/9M, USDTM/9M, USD TM/9M |
|  | USD\_TOM1Y | | USDTOM1Y | USDTOM1Y, USD TOM1Y, USD TOM 1Y, $TOM1Y, $ TOM1Y, $ TOM 1Y, $SWP1Y USDSWP1Y, $ SWP1Y, $TM/1Y, $ TM/1Y, USDTM/1Y, USD TM/1Y |
|  | USDRUB\_LTV | | USDLTV (n)[[2]](#footnote-2) D | USDLTV (n)D, USD LTV (n)D, USDLT (n)D, USD LT (n)D, $LTV (n)D, $ LTV (n)D, $LT (n)D, $ LT (n)D, $LV (n)D, $ LV (n)D |
|  | USDRUBMMYY\*\* | | USDRUBMMYY | USDRUBMMYY, USD RUBMMYY, USDRUB MMYY, USDRUBMM YY, USD RUB MMYY, USD RUB MM YY, $RUBMMYY, $ RUBMMYY, $RUB MMYY, $RUBMM YY, $ RUB MMYY, $ RUB MM YY |
|  | USDTOMMMYY\*\*\* | | USDTOMMMYY | USDTOMMMYY, USD TOMMMYY, USDTOM MMYY, USDTOMMM YY, USD TOM MMYY, USD TOM MM YY, $TOMMMYY, $ TOMMMYY, $TOM MMYY, $TOMMM YY, $ TOM MMYY, $ TOM MM YY |
|  | USDRUB\_DIS\*\*\*\* | | USDRUB\_DIS | USDRUBDIS, USD RUBDIS, USDRUB DIS, USD RUB DIS, $RUBDIS, $ RUBDIS, $RUB DIS, $ RUB DIS |
|  | USDRUB\_FIX0 | | USDRUB\_FIX0 | USDRUBFIX, USD RUBFIX, USDRUB\_FIX, USD RUB\_FIX, $RUBFIX, $ RUBFIX, $RUB FIX, $ RUB FIX  USDRUBFIX0, USD RUBFIX0, USDRUB\_FIX0, USD RUB\_FIX0, $RUBFIX0, $ RUBFIX0, $RUB FIX0, $ RUB FIX0 |
|  | EURRUB\_TOD | | EURTOD | EURTOD, EUR TOD, EURTD, EUR TD |
|  | EURRUB\_TOM | | EURTOM | EURTOM, EUR TOM, EURTM, EUR TM |
|  | EURRUB\_SPT | | EURSPT | EURSPT, EUR SPT |
|  | EUR\_TODTOM | | EURTODTOM | EURTODTOM, EUR TODTOM,  EUR TOD TOM, EURO/N |
|  | EUR\_TODSPT | | EURTODSPT | EURTODSPT, EUR TODSPT, EUR TOD SPT |
|  | EUR\_TOMSPT | | EURTOMSPT | EURTOMSPT, EUR TOMSPT, EUR TOM SPT, EURT/N, EUR T/N, EUR TN, EURTN |
|  | EUR\_TOM1W | | EURTOM1W | EURTOM1W, EUR TOM1W, EUR TOM 1W, EURSWP1W, EURTM/1W, EUR TM/1W |
|  | EUR\_TOM2W | | EURTOM2W | EURTOM2W, EUR TOM2W, EUR TOM 2W, EURSWP2W, EURTM/2W, EUR TM/2W |
|  | EUR\_TOM1M | | EURTOM1M | EURTOM1M, EUR TOM1M, EUR TOM 1M, EURSWP1M, EURTM/1M, EUR TM/1M |
|  | EUR\_TOM2M | | EURTOM2M | EURTOM2M, EUR TOM2M, EUR TOM 2M, EURSWP2M, EURTM/2M, EUR TM/2M |
|  | EUR\_TOM3M | | EURTOM3M | EURTOM3M, EUR TOM3M, EUR TOM 3M, EURSWP3M, EURTM/3M, EUR TM/3M |
|  | EUR\_TOM6M | | EURTOM6M | EURTOM6M, EUR TOM6M, EUR TOM 6M, EURSWP6M, EURTM/6M, EUR TM/6M |
|  | EUR\_TOM9M | | EURTOM9M | EURTOM9M, EUR TOM9M, EUR TOM 9M, EURSWP9M, EURTM/9M, EUR TM/9M |
|  | EUR\_TOM1Y | | EURTOM1Y | EURTOM1Y, EUR TOM1Y, EUR TOM 1Y, EURSWP1Y, EURTM/1Y, EUR TM/1Y |
|  | EURRUB\_LTV | | EURLTV (n)[[3]](#footnote-3) D | EURLTV (n)D, EUR LTV (n)D, EURLT (n)D, EUR LT (n)D |
|  | EURRUBMMYY\*\* | | EURRUBMMYY | EURRUBMMYY, EUR RUBMMYY, EURRUB MMYY, EURRUBMM YY, EUR RUB MMYY, EUR RUB MM YY, €RUBMMYY, € RUBMMYY, €RUB MMYY, €RUBMM YY, € RUB MMYY, € RUB MM YY |
|  | EURTOMMMYY\*\*\*[[4]](#footnote-4) | | EURTOMMMYY | EURTOMMMYY, EUR TOMMMYY, EURTOM MMYY, EURTOMMM YY, EUR TOM MMYY, EUR TOM MM YY, €TOMMMYY, € TOMMMYY, €TOM MMYY, €TOMMM YY, € TOM MMYY, € TOM MM YY |
|  | EURRUB\_FIX0 | | EURRUB\_FIX0 | EURRUBFIX, EUR RUBFIX, EURRUB\_FIX, EUR RUB\_FIX, €RUBFIX, € RUBFIX, €RUB FIX, € RUB FIX  EURRUBFIX0, EUR RUBFIX0, EURRUB\_FIX0, EUR RUB\_FIX0, €RUBFIX0, € RUBFIX0, €RUB FIX0, € RUB FIX0 |
|  | EURUSD\_TOD | | EURUSDTOD | EURUSDTOD, EUR USD TOD, EUR USDTOD, EURUSD TOD, EURUSDTD, EURUSD TD, EUR USDTD, EUR USD TD, EUR$TOD, EUR $ TOD, EUR$TD, EUR $ TD, EUR $TD |
|  | EURUSD\_TOM | | EURUSDTOM | EURUSDTOM, EUR USD TOM, EUR USDTOM, EURUSD TOM, EURUSDTM, EURUSD TM, EUR USDTM, EUR USD TM, EUR$TOM, EUR $ TOM, EUR$TM, EUR $ TM, EUR $TM |
|  | EURUSD\_SPT | | EURUSDSPT | EURUSDSPT, EURUSD SPT, EUR USD SPT |
|  | EURUSDTDTM | | EURUSDTDTM | EURUSDTDTM, EURUSD TDTM,  EUR USD TD TM, EUR$TDTM, EUR $ TDTM, EUR $ TD TM, EURUSDTODTOM, EURUSD TODTOM,  EUR USD TOD TOM, EUR$TODTOM, EUR $ TODTOM, EUR $ TOD TOM, EURUSDO/N, EUR USD O/N, EURUSD O/N, EUR USDO/N, EUR $O/N, EUR$O/N, EUR $ O/N, EUR$ O/N |
|  | EURUSDTMSP | | EURUSDTMSP | EURUSDTMSP, EURUSD TMSP, EURUSDTMSPT, EURUSD TMSPT, EURUSD T/N |
|  | UAHRUB\_TOD | | UAHTOD | UAHTOD, UAH TOD,UAH TD |
|  | BYNRUB\_TOD | | BYNTOD | BYNTOD, BYN TOD, BYN TD |
|  | BYNRUB\_TOM | | BYNTOM | BYNTOM, BYN TOM, BYN TM |
|  | BYN\_TODTOM | | BYNTODTOM | BYNTODTOM, BYN TODTOM, BYN TOD TOM, BYNO/N |
|  | KZTRUB\_TOD | | KZTTOD | KZTTOD, KZT TOD, KZT TD |
|  | KZTRUB\_TOM | | KZTTOM | KZTTOM, KZT TOM, KZT TM |
|  | KZTRUB\_SPT | | KZTRUBSPT | KZTRUBSPT,KZTRUB SPT |
|  | KZT\_TODTOM | | KZTTODTOM | KZTTODTOM, KZT TODTOM, KZT TOD TOM, KZTO/N |
|  | KZT\_TOMSPT | | KZTTOMSPT | KZTTOMSPT, KZT TOMSPT, KZT TOM SPT |
|  | KZT\_TOM1W | | KZTTOM1W | KZTTOM1W, KZT TOM1W, KZT TOM 1W, KZTSWP1W, KZTTM/1W, KZT TM/1W |
|  | KZT\_TOM2W | | KZTTOM2W | KZTTOM2W, KZT TOM2W, KZT TOM 2W, KZTSWP2W, KZTTM/2W, KZT TM/2W |
|  | KZT\_TOM1M | | KZTTOM1M | KZTTOM1M, KZT TOM1M, KZT TOM 1M, KZTSWP1M, KZTTM/1M, KZT TM/1M |
|  | KZT\_TOM2M | | KZTTOM2M | KZTTOM2M, KZT TOM2M, KZT TOM 2M, KZTSWP2M, KZTTM/2M, KZT TM/2M |
|  | KZT\_TOM3M | | KZTTOM3M | KZTTOM3M, KZT TOM3M, KZT TOM 3M, KZTSWP3M, KZTTM/3M, KZT TM/3M |
|  | KZT\_TOM6M | | KZTTOM6M | KZTTOM6M, KZT TOM6M, KZT TOM 6M, KZTSWP6M, KZTTM/6M, KZT TM/6M |
|  | KZTRUB\_LTV | | KZTLTV (n) [[5]](#footnote-5)D | KZTLTV (n)D, KZT LTV (n)D, KZTLT (n)D, KZT LT (n)D |
|  | CNYRUB\_TOD | | CNYTOD | CNYTOD, CNY TOD, CNYTD, CNY TD |
|  | CNYRUB\_TOM | | CNYRUBTOM | CNYTOM, CNY TOM, CNYTM, CNY TM |
|  | CNYRUB\_SPT | | CNYRUBSPT | CNYRUBSPT,CNYRUB SPT |
|  | CNY\_TODTOM | | CNYTODTOM | CNYTODTOM, CNY TODTOM,  CNY TOD TOM, CNYO/N |
|  | CNY\_TOMSPT | | CNYTOMSPT | CNYTOMSPT, CNY TOMSPT, CNY TOM SPT |
|  | CNY\_TOM1W | | CNYTOM1W | CNYTOM1W, CNY TOM1W, CNY TOM 1W, CNYSWP1W, CNYTM/1W, CNY TM/1W |
|  | CNY\_TOM2W | | CNYTOM2W | CNYTOM2W, CNY TOM2W, CNY TOM 2W, CNYSWP2W, CNYTM/2W, CNY TM/2W |
|  | CNY\_TOM1M | | CNYTOM1M | CNYTOM1M, CNY TOM1M, CNY TOM 1M, CNYSWP1M, CNYTM/1M, CNY TM/1M |
|  | CNY\_TOM2M | | CNYTOM2M | CNYTOM2M, CNY TOM2M, CNY TOM 2M, CNYSWP2M, CNYTM/2M, CNY TM/2M |
|  | CNY\_TOM3M | | CNYTOM3M | CNYTOM3M, CNY TOM3M, CNY TOM 3M, CNYSWP3M, CNYTM/3M, CNY TM/3M |
|  | CNY\_TOM6M | | CNYTOM6M | CNYTOM6M, CNY TOM6M, CNY TOM 6M, CNYSWP6M, CNYTM/6M, CNY TM/6M |
|  | CNYRUB\_LTV | | CNYLTV (n)[[6]](#footnote-6) D | CNYLTV (n)D, CNY LTV (n)D, CNYLT (n)D, CNY LT (n)D |
|  | CNYRUBMMYY\*\* | | CNYRUBMMYY | CNYRUBMMYY, CNY RUBMMYY, CNYRUB MMYY, CNYRUBMM YY, CNY RUB MMYY, CNY RUB MM YY, ¥RUBMMYY, ¥ RUBMMYY, ¥RUB MMYY, ¥RUBMM YY, ¥ RUB MMYY, ¥ RUB MM YY |
|  | CNYTOMMMYY\*\*\* | | CNYTOMMMYY | CNYTOMMMYY, CNY TOMMMYY, CNYTOM MMYY, CNYTOMMM YY, CNY TOM MMYY, CNY TOM MM YY, ¥TOMMMYY, ¥ TOMMMYY, ¥TOM MMYY, ¥TOMMM YY, ¥ TOM MMYY, ¥ TOM MM YY |
|  | GLDRUB\_TOD | | GLDTOD | GLDTOD, GLD TOD, GLDTD, GLD TD |
|  | GLDRUB\_TOM | | GLDTOM | GLDTOM, GLD TOM, GLDTM, GLD TM |
|  | GLD\_TODTOM | | GLDTODTOM | GLDTODTOM, GLD TODTOM,  GLD TOD TOM, GLDO/N |
|  | GLD\_TOMSPOT | | GLDTOMSPOT | GLDTOMSPT, GLD TOMSPT, GLD TOM SPT, GLDT/N |
|  | GLD\_TOM1W | | GLDTOM1W | GLDTOM1W, GLD TOM1W, GLD TOM 1W, GLDSWP1W, GLD TM/1W |
|  | GLD\_TOM1M | | GLDTOM1M | GLDTOM1M, GLD TOM1M, GLD TOM 1M, GLDSWP1M, GLD TM/1M |
|  | GLD\_TOM6M | | GLDTOM6M | GLDTOM6M, GLD TOM6M, GLD TOM 6M, GLDSWP6M, GLD TM/6M |
|  | GLDRUB\_LTV | | GLDLTV (n)[[7]](#footnote-7) D | GLDLTV (n)D, GLD LTV (n)D, GLDLT (n)D, GLD LT (n)D |
|  | SLVRUB\_TOD | | SLVTOD | SLVTOD, SLV TOD, SLVTD, SLV TD |
|  | SLVRUB\_TOM | | SLVTOM | SLVTOM, SLV TOM, SLVTM, SLV TM |
|  | SLV\_TODTOM | | SLVTODTOM | SLVTODTOM, SLV TODTOM,  SLV TOD TOM, SLVO/N |
|  | SLV\_TOMSPOT | | SLVTOMSPOT | SLVTOMSPT, SLV TOMSPT, SLV TOM SPT, SLVT/N |
|  | SLV\_TOM1W | | SLVTOM1W | SLVTOM1W, SLV TOM1W, SLV TOM 1W, SLVSWP1W, SLV TM/1W |
|  | SLV\_TOM1M | | SLVTOM1M | SLVTOM1M, SLV TOM1M, SLV TOM 1M, SLVSWP1M, SLV TM/1M |
|  | SLV\_TOM6M | | SLVTOM6M | SLVTOM6M, SLV TOM6M, SLV TOM 6M, SLVSWP6M, SLV TM/6M |
|  | SLVRUB\_LTV | | SLVLTV (n)[[8]](#footnote-8) D | SLVLTV (n)D, SLV LTV (n)D, SLVLT (n)D, SLV LT (n)D |
|  | GBPRUB\_TOD | | GBPTOD | GBPTOD, GBP TOD, GBPTD, GBP TD |
|  | GBPRUB\_TOM | | GBPTOM | GBPTOM, GBP TOM, GBPTM, GBP TM |
|  | GBP\_TODTOM | | GBPTODTOM | GBPTODTOM, GBP TODTOM,  GBP TOD TOM, GBPO/N |
|  | GBPUSD\_TOD | | GBPUSDTOD | GBPUSDTOD, GBP USD TOD, GBP USDTOD, GBPUSD TOD, GBPUSDTD, GBPUSD TD, GBP USDTD, GBP USD TD, GBP$TOD, GBP $ TOD, GBP$TD, GBP $ TD, GBP $TD, GBP$ TD |
|  | GBPUSD\_TOM | | GBPUSDTOM | GBPUSDTOM, GBP USD TOM, GBP USDTOM, GBPUSD TOM, GBPUSDTM, GBPUSD TM, GBP USDTM, GBP USD TM, GBP$TOM, GBP $ TOM, GBP$TM, GBP $ TM, GBP $TM, GBP$ TM |
|  | GBPUSD\_SPT | | GBPUSDSPT | GBPUSDSPT,GBPUSD SPT |
|  | GBPUSDTDTM | | GBPUSDTDTM | GBPUSDTDTM, GBPUSDTODTOM, GBPUSD TODTOM,  GBP USD TOD TOM, GBP$TODTOM, GBP $ TODTOM, GBP $ TOD TOM, GBPUSDO/N, GBP USD O/N, GBPUSD O/N, GBP USDO/N, GBP $O/N,  GBP$O/N, GBP $ O/N, GBP$ O/N |
|  | GBPUSDTMSP | | GBPUSDTMSP | GBPUSDTMSP, GBPUSD TMSP, GBPUSDTMSPT, GBPUSD TMSPT, GBPUSD T/N |
|  | HKDRUB\_TOD | | HKDTOD | HKDTOD, HKD TOD, HKDTD, HKD TD |
|  | HKDRUB\_TOM | | HKDTOM | HKDTOM, HKD TOM, HKDTM, HKD TM |
|  | HKD\_TODTOM | | HKDTODTOM | HKDTODTOM, HKD TODTOM,  HKD TOD TOM, HKDO/N |
|  | CHFRUB\_TOD | | CHFTOD | CHFTOD, CHF TOD, CHFTD, CHF TD |
|  | CHFRUB\_TOM | | CHFTOM | CHFTOM, CHF TOM, CHFTM, CHF TM |
|  | CHF\_TODTOM | | CHFTODTOM | CHFTODTOM, CHF TODTOM,  CHF TOD TOM, CHFO/N |
|  | TRYRUB\_TOD | | TRYTOD | TRYTOD, TRY TOD, TRYTD, TRY TD |
|  | TRYRUB\_TOM | | TRYTOM | TRYTOM, TRY TOM, TRYTM, TRY TM |
|  | TRY\_TODTOM | | TRYTODTOM | TRYTODTOM, TRY TODTOM,  TRY TOD TOM, TRYO/N |

1. -for reference [↑](#footnote-ref-1)
2. ( n )– the settlement code corresponding with the settlement date of the future trade. It is determined as the number of calendar days starting from the settlement day of TOM trades.

   \*\* MMYY – month and year (in Arabic numerals) of futures contract settlement. Specific settlement dates and codes of the instruments are set by Moscow Exchange in the List of Parameters for Deliverable Futures Contracts on Foreign Currency/Precious Metals with Fixed Settlement Dates on the MOEX FX Market and Precious Metals Markets.

   \*\*\* MMYY month and year (in Arabic numerals) of deliverable swap contract settlement. Specific settlement dates and codes of the instruments are set by Moscow Exchange in the List of Parameters for Deliverable Swap Contracts on Foreign Currency/Precious Metals with Fixed Settlement Dates under the second part of the swap contract on the MOEX FX Market and Precious Metals Markets.

   \*\*\*\*DIS – discrete auction. [↑](#footnote-ref-2)
3. ( n )– the settlement code corresponding with the settlement date of the future trade. It is determined as the number of calendar days starting from the settlement day of TOM trades.

   \*\* MMYY – month and year (in Arabic numerals) of futures contract settlement. Specific settlement dates and codes of the instruments are set by Moscow Exchange in the List of Parameters for Deliverable Futures Contracts on Foreign Currency/Precious Metals with Fixed Settlement Dates on the MOEX FX Market and Precious Metals Markets. [↑](#footnote-ref-3)
4. \*\*\* MMYY month and year (in Arabic numerals) of deliverable swap contract settlement. Specific settlement dates and codes of the instruments are set by Moscow Exchange in the List of Parameters for Deliverable Swap Contracts on Foreign Currency/Precious Metals with Fixed Settlement Dates under the second part of the swap contract on the MOEX FX Market and Precious Metals Markets. [↑](#footnote-ref-4)
5. ( n )– the settlement code corresponding with the settlement date of the future trade. It is determined as the number of calendar days starting from the settlement day of TOM trades. [↑](#footnote-ref-5)
6. ( n )– the settlement code corresponding with the settlement date of the future trade. It is determined as the number of calendar days starting from the settlement day of TOM trades.

   \*\* MMYY – month and year (in Arabic numerals) of futures contract settlement. Specific settlement dates and codes of the instruments are set by Moscow Exchange in the List of Parameters for Deliverable Futures Contracts on Foreign Currency/Precious Metals with Fixed Settlement Dates on the MOEX FX Market and Precious Metals Markets.

   \*\*\* MMYY month and year (in Arabic numerals) of deliverable swap contract settlement. Specific settlement dates and codes of the instruments are set by Moscow Exchange in the List of Parameters for Deliverable Swap Contracts on Foreign Currency/Precious Metals with Fixed Settlement Dates under the second part of the swap contract on the MOEX FX Market and Precious Metals Markets. [↑](#footnote-ref-6)
7. ( n )– the settlement code corresponding with the settlement date of the future trade. It is determined as the number of calendar days starting from the settlement day of TOM trades. [↑](#footnote-ref-7)
8. ( n )– the settlement code corresponding with the settlement date of the future trade. It is determined as the number of calendar days starting from the settlement day of TOM trades. [↑](#footnote-ref-8)