

APPROVED

By the Order of

Moscow Exchange

18.06.2021 No. МБ-П-2021-1600

**List of parameters of spot, fix, weighted average trade and swap deals:
FX and Precious Metals Markets**

1. Spot deals

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) ¹
1.	USDRUB_TOD	USD	US dollar	Russian rouble	USD 1,000; USD 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated Board.	T+0
2.	USDRUB_TDB	USD	US dollar	Russian rouble	USD 1,000 (min order size is USD 1,000, 000)	RUB 0.0025	T+0
3.	USDRUB_TDS	USD	US dollar	Russian rouble	USD 0.01 for Negotiated Board	RUB 0.0001 for Negotiated Board	T+0
4.	USDRUB_TOM²	USD	US dollar	Russian rouble	USD 1,000; USD 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated Board and VWAP orders.	T+1
5.	USDRUB_TMB	USD	US dollar	Russian rouble	USD 1,000 (min order size is USD 1,000, 000)	RUB 0.0025	T+1
6.	USDRUB_TMS	USD	US dollar	Russian rouble	USD 0.01 (min order size for CLOB is USD 1; max order size for CLOB is USD 999.99)	RUB 0.0025; RUB 0.0001 for Negotiated Board	T+1
7.	USDRUB_DIS²	USD	US dollar	Russian rouble	USD 1,000	RUB 0.000001	T+1

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) ¹
8.	USDRUB_SPT	USD	US dollar	Russian rouble	USD 1,000; USD 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated Board	T+2
9.	EURRUB_TOD	EUR	Euro	Russian rouble	EUR 1,000; EUR 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated Board	T+0
10.	EURRUB_TDB	EUR	Euro	Russian rouble	EUR 1,000 (min order size is EUR 1,000, 000)	RUB 0.0025	T+0
11.	EURRUB_TDS	EUR	Euro	Russian rouble	EUR 0.01 for Negotiated Board	EUR 0.0001 for Negotiated Board	T+0
12.	EURRUB_TOM	EUR	Euro	Russian rouble	EUR 1,000; EUR 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated Board	T+1
13.	EURRUB_TMB	EUR	Euro	Russian rouble	EUR 1,000 (min order size is EUR 1,000, 000)	RUB 0.0025	T+1
14.	EURRUB_TMS	EUR	Euro	Russian rouble	EUR 0.01 (min order size for CLOB is EUR 1; max order size for CLOB is EUR 999.99)	RUB 0.0025; RUB 0.0001 for Negotiated Board	T+1
15.	EURRUB_SPT	EUR	Euro	Russian rouble	EUR 1,000; EUR 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated Board	T+2
16.	EURUSD_TOD	EUR	Euro	US Dollar	EUR 1,000; EUR 1 for Negotiated Board.	USD 0.00001	T+0
17.	EURUSD_TOM	EUR	Euro	US Dollar	EUR 1,000; EUR 1 for Negotiated Board.	USD 0.00001	T+1
18.	EURUSD_SPT	EUR	Euro	US Dollar	EUR 1,000; EUR 1 for Negotiated Board.	USD 0.00001	T+2

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) ¹
19.	GBPRUB_TOD	GBP	Pound Sterling	Russian rouble	GBP 1,000; GBP 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated board	T+0
20.	GBPRUB_TOM	GBP	Pound Sterling	Russian rouble	GBP 1,000; GBP 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated board	T+1
21.	GBPUSD_TOD	GBP	Pound Sterling	US Dollar	GBP 1,000; GBP 1 for Negotiated Board.	USD 0.00001	T+0
22.	GBPUSD_TOM	GBP	Pound Sterling	US Dollar	GBP 1,000; GBP 1 for Negotiated Board.	USD 0.00001	T+1
23.	GBPUSD_SPT	GBP	Pound Sterling	US Dollar	GBP 1,000; GBP 1 for Negotiated Board.	USD 0.00001	T+2
24.	CHFRUB_TOD	CHF	Swiss franc	Russian rouble	CHF 1,000; CHF 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated board	T+0
25.	CHFRUB_TOM	CHF	Swiss franc	Russian rouble	CHF 1,000; CHF 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated board	T+1
26.	USDCHF_TOD	USD	US Dollar	Swiss franc	USD 1,000; USD 1 for Negotiated Board.	CHF 0.00001	T+0
27.	USDCHF_TOM	USD	US Dollar	Swiss franc	USD 1,000; USD 1 for Negotiated Board.	CHF 0.00001	T+1
28.	USDCHF_SPT	USD	US Dollar	Swiss franc	USD 1,000; USD 1 for Negotiated Board.	CHF 0.00001	T+2
29.	CNYRUB_TOD	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for Negotiated Board.	RUB 0.0001	T+0
30.	CNYRUB_TOM	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for Negotiated Board.	RUB 0.0001	T+1
31.	CNYRUB_SPT	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for Negotiated Board.	RUB 0.0001	T+2

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) ¹
32.	USDCNY_TOD	USD	US Dollar	Chinese yuan	USD 1,000; USD 1 for Negotiated Board.	CNY 0.00001	T+0
33.	USDCNY_TOM	USD	US Dollar	Chinese yuan	USD 1,000; USD 1 for Negotiated Board.	CNY 0.00001	T+1
34.	USDCNY_SPT	USD	US Dollar	Chinese yuan	USD 1,000; USD 1 for Negotiated Board.	CNY 0.00001	T+2
35.	HKDRUB_TOD	HKD	Hong Kong Dollar	Russian rouble	HKD 1,000, HKD 1 for Negotiated Board.	RUB 0.0001	T+0
36.	HKDRUB_TOM	HKD	Hong Kong Dollar	Russian rouble	HKD 1,000, HKD 1 for Negotiated Board.	RUB 0.0001	T+1
37.	UAHRUB_TOD	UAH	Ukrainian hryvnia	Russian rouble	UAH 1,000	RUB 0.0025 (for UAH 10); RUB 0.0001 for Negotiated board	T+0
38.	BYNRUB_TOD	BYR	Belarusian rouble	Russian rouble	BYN 1,000; BYN 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated board	T+0
39.	BYNRUB_TOM	BYR	Belarusian rouble	Russian rouble	BYN 1,000; BYN 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated board	T+1
40.	KZTRUB_TOD	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for Negotiated board	T+0
41.	KZTRUB_TOM	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for Negotiated board	T+1

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) ¹
42.	KZTRUB_SPT	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for Negotiated board	T+2
43.	USDKZT_TOD	USD	US Dollar	Kazakh tenge	USD 1,000; USD 1 for Negotiated Board.	KZT 0.01	T+0
44.	USDKZT_TOM	USD	US Dollar	Kazakh tenge	USD 1,000; USD 1 for Negotiated Board.	KZT 0.01	T+1
45.	USDKZT_SPT	USD	US Dollar	Kazakh tenge	USD 1,000; USD 1 for Negotiated Board.	KZT 0.01	T+2
46.	TRYRUB_TOD	TRY	Turkish lira	Russian rouble	TRY 1,000; TRY 1 for Negotiated Board.	RUB 0.0001	T+0
47.	TRYRUB_TOM	TRY	Turkish lira	Russian rouble	TRY 1,000; TRY 1 for Negotiated Board.	RUB 0.0001	T+1
48.	USDTRY_TOD	USD	US Dollar	Turkish lira	USD 1,000; USD 1 for Negotiated Board.	TRY 0.00001	T+0
49.	USDTRY_TOM	USD	US Dollar	Turkish lira	USD 1,000; USD 1 for Negotiated Board.	TRY 0.00001	T+1
50.	USDTRY_SPT	USD	US Dollar	Turkish lira	USD 1,000; USD 1 for Negotiated Board.	TRY 0.00001	T+2
51.	JPYRUB_TOD	JPY	Japanese yen	Russian rouble	JPY 100,000; JPY 1 for Negotiated Board.	RUB 0.0001 (for JPY 100)	T+0
52.	JPYRUB_TOM	JPY	Japanese yen	Russian rouble	JPY 100,000; JPY 1 for Negotiated Board.	RUB 0.0001 (for JPY 100)	T+1
53.	USDJPY_TOD³	USD	US Dollar	Japanese yen	USD 1,000; USD 1 for Negotiated Board.	JPY 0.001	T+0
54.	USDJPY_TOM³	USD	US Dollar	Japanese yen	USD 1,000; USD 1 for Negotiated Board.	JPY 0.001	T+1
55.	USDJPY_SPT³	USD	US Dollar	Japanese yen	USD 1,000; USD 1 for Negotiated Board.	JPY 0.001	T+2

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) ¹
56.	GLDRUB_TOD⁴	GLD	Gold	Russian rouble	1.0 g of gold (max order size is 3,000,000.0 g of gold)	RUB 0.01	T+0
57.	GLDRUB_TOM	GLD	Gold	Russian rouble	10.0 g of gold (max order size is 3,000,000.0 g of gold); 1.0 g of gold for Negotiated Board (max order size is 3,000,000.0 g of gold).	RUB 0.01	T+1
58.	GLDRUB_SPT⁴	GLD	Gold	Russian rouble	1.0 g of gold (max order size is 3,000,000.0 g of gold)	RUB 0.01	T+2
59.	SLVRUB_TOD⁴	SLV	Silver	Russian rouble	1.0 g of silver (max order size is 50,000,000.0 g of silver)	RUB 0.01	T+0
60.	SLVRUB_TOM	SLV	Silver	Russian rouble	100.0 g of silver (max order size is 50,000,000.0 g of silver); 1.0 g of silver for Negotiated board (max order size is 50,000,000.0 g of silver)	RUB 0.01	T+1
61.	SLVRUB_SPT⁴	SLV	Silver	Russian rouble	1.0 g of silver (max order size is 50,000,000.0 g of silver)	RUB 0.01	T+2

¹ T+n is the date (n) calendar days after trade date (T).

If the settlement date of a T+0 spot deal falls on a non-settlement day for the relevant currencies, the T+0 instrument does not trade on that day.

If the settlement date of a T+1 or T+2 spot deal comes on a non-settlement day for the relevant currencies, the trade is to be settled on the next settlement day.

² Deals with USDRUB_DIS instrument take place only during the discrete auction with Bank of Russia. In the course of discrete auction trades of USDRUB_TOM instrument are suspended.

³ For USD/JPY instruments, the total amount of the deal in the quote currency is rounded to the whole JPY values according to mathematical rules.

⁴ Only Negotiated Board and deals constituting parts of swap deals are available.

The average weighted rate for all instruments is calculated to four decimal places. Negotiated Board and deals constituting parts of deals in dual currency basket instruments with RUB settlement are not included in the calculation.

2. Fix

No	Fix deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Number of trading days between the trade date and the date on which the fixing rate of the trade is determined ¹
1.	USDRUBFIX0	USD	US dollar	Russian rouble	USD 1,000,000	0
2.	EURRUBFIX0	EUR	Euro	Russian rouble	EUR 1,000,000	0

3. Weighted average trade

No	Weighted average trade code	Lot currency code	Lot currency name	Quote currency name	Lot	Number of trading days between the trade date and the date on which the fixing rate of the trade is determined ¹
1.	USDRUBWAP0	USD	US dollar	Russian rouble	USD 1,000	0

¹ The settlement date of a fix trade or weighted average trade is the date immediately preceding the date on which the rate of the trade is determined.

If the settlement date of a fix trade or weighted average trade is a non-settlement day for the relevant currencies, the trade is settled on the next settlement day.

4. Swap deals

No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) ¹
1.	USD_TODTOM	USD	US Dollar	Russian rouble	USD 100,000, including for auctions; USD 1 for Negotiated board.	RUB 0.0001; RUB 0.000001 for auctions.	RUB 0.0001	RUB 0.0001; RUB 0.000001 for auctions.	T+0/t+1
2.	USD_TDSTMS	USD	US Dollar	Russian rouble	USD 0.01 for Negotiated board	RUB 0. 0001	RUB 0. 0001	RUB 0. 0001	T+0/t+1
3.	USD_TODSPT ²	USD	US Dollar	Russian rouble	USD 100,000	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+2
4.	USD_TOMSPT	USD	US Dollar	Russian rouble	USD 100,000, including for auctions; USD 1 for Negotiated board.	RUB 0.0001; RUB 0.000001 for auctions.	RUB 0.0001	RUB 0.0001; RUB 0.000001 for auctions.	T+1/t+1
5.	EUR_TODTOM	EUR	Euro	Russian rouble	EUR 100,000, including for auctions; EUR 1 for Negotiated board.	RUB 0.0001; RUB 0.000001 for auctions.	RUB 0.0001	RUB 0.0001; RUB 0.000001 for auctions.	T+0/t+1
6.	EUR_TDSTMS	EUR	Euro	Russian rouble	EUR 0.01 for Negotiated board	RUB 0. 0001	RUB 0. 0001	RUB 0. 0001	T+0/t+1
7.	EUR_TODSPT ²	USD	US Dollar	Russian rouble	EUR 100,000	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+2
8.	EUR_TOMSPT	EUR	Euro	Russian rouble	EUR 100,000, including for auctions; EUR 1 for Negotiated board.	RUB 0.0001; RUB 0.000001 for auctions	RUB 0.0001	RUB 0.0001; RUB 0.000001 for auctions.	T+1/t+1

No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) ¹
9.	EURUSD TDTM	EUR	Euro	US Dollar	EUR 100,000; EUR 1 for Negotiated board.	USD 0.000001	USD 0.000001	USD 0.000001	T+0/t+1
10.	EURUSD TMSP	EUR	Euro	US Dollar	EUR 100,000; EUR 1 for Negotiated board.	USD 0.000001	USD 0.000001	USD 0.000001	T+1/t+1
11.	GBP_TODTOM	GBP	Pound Sterling	Russian rouble	GBP 100,000; GBP 1 for Negotiated board.	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
12.	GBPUSD TDTM	GBP	Pound Sterling	US Dollar	GBP 100,000; GBP 1 for Negotiated board.	USD 0.000001	USD 0.000001	USD 0.000001	T+0/t+1
13.	GBPUSD TMSP	GBP	Pound Sterling	US Dollar	GBP 100,000; GBP 1 for Negotiated board.	USD 0.000001	USD 0.000001	USD 0.000001	T+1/t+1
14.	CHF_TODTOM	CHF	Swiss franc	Russian rouble	CHF 100,000; CHF 1 for Negotiated board.	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
15.	USDCHF TDTM	USD	US Dollar	Swiss franc	USD 100,000; USD 1 for Negotiated board.	CHF 0.000001	CHF 0.000001	CHF 0.000001	T+0/t+1
16.	USDCHF TMSP	USD	US Dollar	Swiss franc	USD 100,000; USD 1 for Negotiated board.	CHF 0.000001	CHF 0.000001	CHF 0.000001	T+1/t+1
17.	CNY_TODTOM	CNY	Chinese yuan	Russian rouble	CNY 100,000; CNY 1 for Negotiated board.	RUB 0.000001	RUB 0.000001	RUB 0.000001	T+0/t+1

No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) ¹
18.	CNY_TOMSPT	CNY	Chinese yuan	Russian rouble	CNY 100,000; CNY 1 for Negotiated board.	RUB 0.000001	RUB 0.000001	RUB 0.000001	T+1/t+1
19.	USDCNYTDTM	USD	US Dollar	Chinese yuan	USD 100,000; USD 1 for Negotiated board.	CNY 0.000001	CNY 0.000001	CNY 0.000001	T+0/t+1
20.	USDCNYTMSP	USD	US Dollar	Chinese yuan	USD 100,000; USD 1 for Negotiated board.	CNY 0.000001	CNY 0.000001	CNY 0.000001	T+1/t+1
21.	HKD_TODTOM	HKD	Hong Kong Dollar	Russian rouble	HKD 100,000; HKD 1 for Negotiated board.	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+1
22.	BYN_TODTOM	BYR	Belarusian rouble	Russian rouble	BYN 100,000; BYN 1 for Negotiated board.	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
23.	KZT_TODTOM	KZT	Kazakh tenge	Russian rouble	KZT 1,000,000; KZT 10,000 for Negotiated board.	RUB 0.0001 (for KZT 100)	RUB 0.0001 (for KZT 100)	RUB 0.0001 (for KZT 100)	T+0/t+1
24.	KZT_TOMSPT	KZT	Kazakh tenge	Russian rouble	KZT 1,000,000; KZT 10,000 for Negotiated board.	RUB 0.0001 (for KZT 100)	RUB 0.0001 (for KZT 100)	RUB 0.0001 (for KZT 100)	T+1/t+1
25.	USDKZTTDTM	USD	US Dollar	Kazakh tenge	USD 100,000; USD 1 for Negotiated board.	KZT 0.000001	KZT 0.000001	KZT 0.000001	T+0/t+1

No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) ¹
26.	USDKZTTMSP	USD	US Dollar	Kazakh tenge	USD 100,000; USD 1 for Negotiated board.	KZT 0.000001	KZT 0.000001	KZT 0.000001	T+1/t+1
27.	TRY_TODTOM	TRY	Turkish lira	Russian rouble	TRY 100,000; TRY 1 for Negotiated Board.	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+1
28.	USDTRYTDTM	USD	US Dollar	Turkish lira	USD 100,000; USD 1 for Negotiated board.	TRY 0.000001	TRY 0.000001	TRY 0.000001	T+0/t+1
29.	USDTRYTMSP	USD	US Dollar	Turkish lira	USD 100,000; USD 1 for Negotiated board.	TRY 0.000001	TRY 0.000001	TRY 0.000001	T+1/t+1
30.	JPY_TODTOM	JPY	Japanese yen	Russian rouble	JPY 1,000,000; JPY 1 for Negotiated Board.	RUB 0.0001 (for JPY 100)	JPY 0.0001	JPY 0.0001	T+0/t+1
31.	USDJPYTDTM³	USD	US Dollar	Japanese yen	USD 100,000; USD 1 for Negotiated board.	JPY 0.0001	JPY 0.0001	JPY 0.0001	T+0/t+1
32.	USDJPYTMSP³	USD	US Dollar	Japanese yen	USD 100,000; USD 1 for Negotiated board.	JPY 0.0001	JPY 0.0001	JPY 0.0001	T+1/t+1
33.	GLD_TODTOM	GLD	Gold	Russian rouble	1,000.0 g of gold (max order size is 3,000,000.0 g of gold);	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1

No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) ¹
					1.0 g of gold for Negotiated board (max order size is 3,000,000.0 g of gold).				
34.	GLD_TOMSPT	GLD	Gold	Russian rouble	1,000.0 g of gold (max order size is 3,000,000.0 g of gold); 1.0 g of gold for Negotiated board (max order size is 3,000,000.0 g of gold).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+1/t+1
35.	SLV_TODTOM	SLV	Silver	Russian rouble	50,000.0 g of silver (max order size is 50,000,000.0 g of silver); 1.0 g of silver for Negotiated board (max order size is 50,000,000.0 g of silver).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
36.	SLV_TOMSPT	SLV	Silver	Russian rouble	50,000.0 g of silver (max order size is 50,000,000.0 g of silver); 1.0 g of silver for Negotiated board (max order size is 50,000,000.0 g of silver).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+1/t+1

¹ T+n is the date (n) calendar days after trade date (T)

If the settlement date of a T+0 deal falls on a non-settlement day for the relevant currencies, T+0/t+1 swaps do not trade on that day.

If the settlement date of a T+1 deal which is the first part of a swap deal falls on a non-settlement day for pertinent currencies, the deal is settled on the next settlement day.

t+d is the date (d) calendar days after the settlement date of the first part of a swap deal (settlement date of the second part of the deal).

If the settlement date of a T+1 spot deal which is the second part of a swap deal falls on a non-settlement day for the relevant currencies, the deal is to be settled on the next settlement day.

² only trading in Auction with the Bank of Russia Mode is available.

³ For USD/JPY instruments, the total amount of the deal in the quote currency is rounded to the whole JPY values according to mathematical rules.