

APPROVED

By the Order of Moscow Exchange

On 09.10.2024 No. MB-II-2024-3349

**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	Rate accuracy	Settlement date (T+n)¹
1.	CNYRUB_TOD	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for Negotiated Board.	RUB 0.0005; RUB 0.0001 for Negotiated board	RUB 0.0001	T+0
2.	CNYRUB_TOM	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for Negotiated Board.	RUB 0.0005; RUB 0.0001 for Negotiated board	RUB 0.0001	T+1
3.	CNYRUB_SPT	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for Negotiated Board.	RUB 0.0005; RUB 0.0001 for Negotiated board	RUB 0.0001	T+2
4.	BYNRUB_TOD	BYR	Belarusian rouble	Russian rouble	BYN 1,000; BYN 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated board	RUB 0.0001	T+0
5.	BYNRUB_TOM	BYR	Belarusian rouble	Russian rouble	BYN 1,000; BYN 1 for Negotiated Board.	RUB 0.0025; RUB 0.0001 for Negotiated board	RUB 0.0001	T+1
6.	KZTRUB_TOD	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for Negotiated board	RUB 0.0001	T+0

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Rate accuracy	Settlement date (T+n) ¹
7.	KZTRUB_TOM	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for Negotiated board	RUB 0.0001	T+1
8.	KZTRUB_SPT	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for Negotiated board	RUB 0.0001	T+2
9.	TRYRUB_TOD	TRY	Turkish lira	Russian rouble	TRY 1,000; TRY 1 for Negotiated Board.	RUB 0.001; RUB 0.0001 for Negotiated board	RUB 0.0001	T+0
10.	TRYRUB_TOM	TRY	Turkish lira	Russian rouble	TRY 1,000; TRY 1 for Negotiated Board.	RUB 0.001; RUB 0.0001 for Negotiated board	RUB 0.0001	T+1
11.	UZSRUB_TOD	UZS	Uzbekistani sum	Russian rouble	UZS 1,000,000; UZS 10,000 for Negotiated Board.	RUB 0.0025 (for UZS 10,000); RUB 0.0001 for Negotiated board	RUB 0.0001	T+0
12.	UZSRUB_TOM	UZS	Uzbekistani sum	Russian rouble	UZS 1,000,000; UZS 10,000 for Negotiated Board.	RUB 0.0025 (for UZS 10,000); RUB 0.0001 for Negotiated board	RUB 0.0001	T+1
13.	AMDRUB_TOD	AMD	Armenian Dram	Russian rouble	AMD 10,000; AMD 1 for Negotiated Board.	RUB 0.0025 (for AMD 100); RUB 0.0001 for Negotiated board	RUB 0.0001	T+0

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Rate accuracy	Settlement date (T+n) ¹
14.	AMDRUB_TOM	AMD	Armenian Dram	Russian rouble	AMD 10,000; AMD 1 for Negotiated Board.	RUB 0.0025 (for AMD 100); RUB 0.0001 for Negotiated board	RUB 0.0001	T+1
15.	KGSRUB_TOD	KGS	Kyrgyzstani Som	Russian rouble	KGS 1,000; KGS 1 for Negotiated Board.	RUB 0.0001 for Negotiated board (for KGS 100)	RUB 0.0001	T+0
16.	KGSRUB_TOM	KGS	Kyrgyzstani Som	Russian rouble	KGS 1,000; KGS 1 for Negotiated Board.	RUB 0.0001 for Negotiated board (for KGS 100)	RUB 0.0001	T+1
17.	TJSRUB_TOD	TJS	Tajikistani Somoni	Russian rouble	TJS 10,000; TJS 1 for Negotiated Board.	RUB 0.0001 for Negotiated board (for TJS 100)	KGS 0.0001	T+0
18.	TJSRUB_TOM	TJS	Tajikistani Somoni	Russian rouble	TJS 10,000; TJS 1 for Negotiated Board.	RUB 0.0001 for Negotiated board (for TJS 100)	KGS 0.0001	T+1
19.	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	RUB 0.01	T+0
20.	GLDRUB_TOM	GLD	Gold	Russian rouble	1.0 g of gold (max order size is 3,000,000.0 g of gold)	RUB 0.1; RUB 0.01 for Negotiated board	RUB 0.01	T+1
21.	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	RUB 0.01	T+2
22.	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	RUB 0.01	T+0

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Rate accuracy	Settlement date (T+n) ¹
23.	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	RUB 0.01	T+1
24.	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	RUB 0.01	T+2
25.	PLTRUB_TOD⁴	PLT	Platinum	Russian rouble	1.0 g of platinum (max order size is 3,000,000.0 g of platinum)	RUB 0.01	RUB 0.01	T+0
26.	PLTRUB_TOM	PLT	Platinum	Russian rouble	1.0 g of platinum (max order size is 3,000,000.0 g of platinum)	RUB 0.01	RUB 0.01	T+1
27.	PLTRUB_SPT⁴	PLT	Platinum	Russian rouble	1.0 g of platinum (max order size is 3,000,000.0 g of platinum)	RUB 0.01	RUB 0.01	T+2
28.	PLDRUB_TOD⁴	PLD	Palladium	Russian rouble	1.0 g of palladium (max order size is 3,000,000.0 g of palladium)	RUB 0.01	RUB 0.01	T+0
29.	PLDRUB_TOM	PLD	Palladium	Russian rouble	1.0 g of palladium (max order size is	RUB 0.01	RUB 0.01	T+1

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Rate accuracy	Settlement date (T+n) ¹
					3,000,000.0 g of palladium)			
30.	PLDRUB_SPT⁴	PLD	Palladium	Russian rouble	1.0 g of palladium (max order size is 3,000,000.0 g of palladium)	RUB 0.01	RUB 0.01	T+2

Small amounts

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Rate accuracy	Settlement date (T+n) ¹
1.	CNYRUB_TDS	CNY	Chinese yuan	Russian rouble	CNY 0.01 for Negotiated Board	RUB 0.0001 for Negotiated Board	RUB 0.0001	T+0
2.	CNYRUB_TMS	CNY	Chinese yuan	Russian rouble	CNY 0.01 (min order size for CLOB is CNY 1; max order size for CLOB is CNY 999.99)	RUB 0.0001	RUB 0.0001	T+1
3.	BYNRUB_TDS	BYN	Belarusian rouble	Russian rouble	BYN 0.01 for Negotiated Board	RUB 0.0001 for Negotiated Board	RUB 0.0001	T+0
4.	BYNRUB_TMS	BYN	Belarusian rouble	Russian rouble	BYN 0.01	RUB 0.0025;	RUB 0.0001	T+1

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Rate accuracy	Settlement date (T+n) ¹
					(min order size for CLOB is BYN 1; max order size for CLOB is BYN 999.99)	RUB 0.0001 for Negotiated Board		
5.	TRYRUB_TDS	TRY	Turkish lira	Russian rouble	TRY 0.01 for Negotiated Board	RUB 0.0001 for Negotiated Board	RUB 0.0001	T+0
6.	TRYRUB_TMS	TRY	Turkish lira	Russian rouble	TRY 0.01 (min order size for CLOB is TRY 1; max order size for CLOB is TRY 999.99)	RUB 0.0001	RUB 0.0001	T+1
7.	KZTRUB_TDS	KZT	Kazakh tenge	Russian rouble	KZT 1 for Negotiated Board	RUB 0.0001 for Negotiated Board (for KZT 100)	RUB 0.0001	T+0
8.	KZTRUB_TMS	KZT	Kazakh tenge	Russian rouble	KZT 1 (min order size for CLOB is KZT 100; max order size for CLOB is KZT 9999)	RUB 0.0001 (for KZT 100)	RUB 0.0001	T+1

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	Rate accuracy	Number of trading days between the trade date and the date on which the fixing rate of the trade is determined ¹
1	CNYRUBFIX0	CNY	Chinese yuan	Russian rouble	CNY 1,000,000	RUB 0.0001	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 fixing trade or weighed average trade at 15:30 Moscow time 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.

3. 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.	CNY_TODTOM	CNY	Chinese yuan	Russian rouble	CNY 100,000; CNY 1 for Negotiated board.	RUB 0.00001	RUB 0.00001	RUB 0.00001	T+0/t+1
2.	CNY_TDSTMS	CNY	Chinese yuan	Russian rouble	CNY 0.01 for Negotiated Board	RUB 0.000001 for Negotiated Board	RUB 0.000001 for Negotiated Board	RUB 0.000001 for Negotiated Board	T+0/t+1
3.	CNY_TOMSPT	CNY	Chinese yuan	Russian rouble	CNY 100,000; CNY 1 for Negotiated board.	RUB 0.00001	RUB 0.00001	RUB 0.00001	T+1/t+1
4.	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
5.	BYN_TDSTMS	BYN	Belarusian rouble	Russian rouble	BYN 0.01 for Negotiated Board	RUB 0.0001 for Negotiated Board	RUB 0.0001 for Negotiated Board	RUB 0.0001 for Negotiated Board	T+0/t+1
6.	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
7.	KZT_TDSTMS	KZT	Kazakh tenge	Russian rouble	KZT 1 for Negotiated Board	RUB 0.0001 for Negotiated	RUB 0.0001 for	RUB 0.0001 for	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
						Board (for KZT 100)	Negotiated Board	Negotiated Board	
8.	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
9.	TRY_TODTOM	TRY	Turkish lira	Russian rouble	TRY 100,000; TRY 1 for Negotiated Board.	RUB 0.000001	RUB 0.000001	RUB 0.000001	T+0/t+1
10.	TRY_TDSTMS	TRY	Turkish lira	Russian rouble	TRY 0.01 for Negotiated Board	TRY 0.000001 for Negotiated Board	RUB 0.000001 for Negotiated Board	RUB 0.000001 for Negotiated Board	T+0/t+1
11.	UZS_TODTOM	UZS	Uzbekistani sum	Russian rouble	UZS 1,000,000; UZS 10,000 for Negotiated Board.	RUB 0.0001 (for UZS 10,000)	RUB 0.0001	RUB 0.0001	T+0/t+1
12.	AMD_TODTOM	AMD	Armenian Dram	Russian rouble	AMD 1,000,000; AMD 1 for Negotiated Board.	RUB 0.0001 (for AMD 100)	RUB 0.0001	RUB 0.0001	T+0/t+1
13.	KGS_TODTOM	KGS	Kyrgyzstani Som	Russian rouble	KGS 100,000; KGS 1 for Negotiated board.	RUB 0.0001 (for KGS 100)	RUB 0.0001	RUB 0.0001	T+0/t+1
14.	TJS_TODTOM	TJS	Tajikistani Somoni	Russian rouble	TJS 1,000,000; TJS 1 for Negotiated Board.	RUB 0.0001 (for TJS 10)	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
15.	GLD_TODTOM	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+0/t+1
16.	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
17.	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
18.	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
19.	PLT_TODTOM	PLT	Platinum	Russian rouble	1,000.0 g of platinum (max order size is 3,000,000.0 g of platinum); 1.0 g of platinum for Negotiated	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
					board (max order size is 3,000,000.0 g of platinum).				
20.	PLT_TOMSPT	PLT	Platinum	Russian rouble	1,000.0 g of platinum (max order size is 3,000,000.0 g of platinum); 1.0 g of platinum for Negotiated board (max order size is 3,000,000.0 g of platinum).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+1/t+1
21.	PLD_TODTOM	PLD	Palladium	Russian rouble	1,000.0 g of palladium (max order size is 3,000,000.0 g of palladium); 1.0 g of palladium for Negotiated board (max order size is 3,000,000.0 g of palladium).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
22.	PLD_TOMSPT	PLD	Palladium	Russian rouble	1,000.0 g of palladium (max order size is 3,000,000.0 g of palladium); 1.0 g of palladium for Negotiated board (max order size is 3,000,000.0 g of palladium).	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.