

APPROVED

By the Order of Moscow Exchange

On 13.12.2024 No. MB-II-2024-4335

**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.