**APPROVED**

by the Moscow Exchange Executive Board

(Minutes No13 dated 01 March 2019)

\_\_\_\_\_\_\_\_\_\_\_\_\_ A. Afanasiev

Chairman

Executive Board

**List of parameters**

**Deliverable futures contracts on foreign currency/precious metals with a fixed settlement date**

**Moscow Exchange FX and Precious Metals Markets**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| No | **Futures contract code\*** | **Underlying instrument code** | **Underlying instrument** | **Contract lot** | **Price tick** | **The first trading day on which the contract is traded** | **The last trading day on which the contract is traded** | **Settlement date** |
|  | **USDRUB0319** | USD | U.S. Dollar | USD 100 000 | RUB 0,01 | 14.03.2018 | 12.03.2019 | 15.03.2019 |
|  | **USDRUB0619** | USD | U.S. Dollar | USD 100 000 | RUB 0,01 | 20.06.2018 | 18.06.2019 | 21.06.2019 |
|  | **USDRUB0919** | USD | U.S. Dollar | USD 100 000 | RUB 0,01 | 19.09.2018 | 17.09.2019 | 20.09.2019 |
|  | **USDRUB1219** | USD | U.S. Dollar | USD 100 000 | RUB 0,01 | 19.12.2018 | 17.12.2019 | 20.12.2019 |
|  | **USDRUB0320** | USD | U.S. Dollar | USD 100 000 | RUB 0,01 | 20.03.2019 | 17.03.2020 | 20.03.2020 |
|  | **USDRUB0620** | USD | U.S. Dollar | USD 100 000 | RUB 0,01 | 19.06.2019 | 16.06.2020 | 19.06.2020 |
|  | **USDRUB0920** | USD | U.S. Dollar | USD 100 000 | RUB 0,01 | 18.09.2019 | 15.09.2020 | 18.09.2020 |
|  | **USDRUB1220** | USD | U.S. Dollar | USD 100 000 | RUB 0,01 | 18.12.2019 | 15.12.2020 | 18.12.2020 |
|  | **EURRUB0319** | EUR | Euro | EUR 100 000 | RUB 0,01 | 14.03.2018 | 12.03.2019 | 15.03.2019 |
|  | **EURRUB0619** | EUR | Euro | EUR 100 000 | RUB 0,01 | 20.06.2018 | 18.06.2019 | 21.06.2019 |
|  | **EURRUB0919** | EUR | Euro | EUR 100 000 | RUB 0,01 | 19.09.2018 | 17.09.2019 | 20.09.2019 |
|  | **EURRUB1219** | EUR | Euro | EUR 100 000 | RUB 0,01 | 19.12.2018 | 17.12.2019 | 20.12.2019 |
|  | **EURRUB0320** | EUR | Euro | EUR 100 000 | RUB 0,01 | 20.03.2019 | 17.03.2020 | 20.03.2020 |
|  | **EURRUB0620** | EUR | Euro | EUR 100 000 | RUB 0,01 | 19.06.2019 | 16.06.2020 | 19.06.2020 |
|  | **EURRUB0920** | EUR | Euro | EUR 100 000 | RUB 0,01 | 18.09.2019 | 15.09.2020 | 18.09.2020 |
|  | **EURRUB1220** | EUR | Euro | EUR 100 000 | RUB 0,01 | 18.12.2019 | 15.12.2020 | 18.12.2020 |
|  | **CNYRUB0319** | CNY | Chinese Yuan | CNY 100 000 | RUB 0,001 | 19.09.2018 | 12.03.2019 | 15.03.2019 |
|  | **CNYRUB0619** | CNY | Chinese Yuan | CNY 100 000 | RUB 0,001 | 19.12.2018 | 18.06.2019 | 21.06.2019 |
|  | **CNYRUB0919** | CNY | Chinese Yuan | CNY 100 000 | RUB 0,001 | 20.03.2019 | 17.09.2019 | 20.09.2019 |
|  | **CNYRUB1219** | CNY | Chinese Yuan | CNY 100 000 | RUB 0,001 | 19.06.2019 | 17.12.2019 | 20.12.2019 |
|  | **CNYRUB0320** | CNY | Chinese Yuan | CNY 100 000 | RUB 0,001 | 18.09.2019 | 17.03.2020 | 20.03.2020 |
|  | **CNYRUB0620** | CNY | Chinese Yuan | CNY 100 000 | RUB 0,001 | 18.12.2019 | 16.06.2020 | 19.06.2020 |
|  | **CNYRUB0920** | CNY | Chinese Yuan | CNY 100 000 | RUB 0,001 | 18.03.2020 | 15.09.2020 | 18.09.2020 |
|  | **CNYRUB1220** | CNY | Chinese Yuan | CNY 100 000 | RUB 0,001 | 17.06.2020 | 15.12.2020 | 18.12.2020 |

Anonymous and negotiated trades are permitted for deliverable futures contracts on foreign currency/precious metals with a fixed settlement date.