

**APPROVED**

By the Order of

Moscow Exchange

16.02.2023 No. МБ-П-2023-395

**List of parameters**

**Deliverable futures contracts on foreign currency/precious metals with an optional settlement date**

**Moscow Exchange FX and Precious Metals Markets**

| No | Futures contract code* | Underlying instrument code | Underlying instrument | Contract lot   | Price tick                  | Rate accuracy | Earliest futures contract settlement date eligible to be stated on orders (T+n*) | Furthest futures contract settlement date eligible to be stated on orders (T+n*) |
|----|------------------------|----------------------------|-----------------------|--|-----------------------------|---------------|--|--|
| 1. | <b>USDRUB_LTV</b>      | USD                        | U.S. Dollar           | USD 100  | RUB 0.0001                  | RUB 0.0001    | T+2  | T+366  |
| 2. | <b>EURRUB_LTV</b>      | EUR                        | Euro                  | EUR 100  | RUB 0.0001                  | RUB 0.0001    | T+2  | T+366  |
| 3. | <b>CNYRUB_LTV</b>      | CNY                        | Chinese Yuan          | CNY 10,000   | RUB 0.000001                | RUB 0.000001  | T+2  | T+184  |
| 4. | <b>KZTRUB_LTV</b>      | KZT                        | Kazakh tenge          | KZT 10,000   | RUB 0.0001<br>(for KZT 100) | RUB 0.0001    | T+2  | T+184  |
| 5. | <b>GLDRUB_LTV</b>      | GLD                        | Gold                  | 100 grams of gold<br>(max order size is<br>3,000,000.0 g of<br>gold)         | RUB 0.0001                  | RUB 0.0001    | T+2  | T+184  |
| 6. | <b>SLVRUB_LTV</b>      | SLV                        | Silver                | 100 grams of<br>silver (max order<br>size is<br>50,000,000.0 g of<br>silver) | RUB 0.0001                  | RUB 0.0001    | T+2  | T+184  |
| 7. | <b>PLTRUB_LTV</b>      | PLT                        | Platinum              | 100 grams of<br>platinum (max<br>order size is                               | RUB 0.0001                  | RUB 0.0001    | T+2  | T+184  |

|    |                   |     |           |   |            |            |     |       |
|----|-------------------|-----|-----------|---|------------|------------|-----|-------|
|    |                   |     |           | 3,000,000.0 g of platinum)  |            |            |     |       |
| 8. | <b>PLDRUB_LTV</b> | PLD | Palladium | 100 grams of palladium (max order size is 3,000,000.0 g of palladium) | RUB 0.0001 | RUB 0.0001 | T+2 | T+184 |

\* T is the first settlement day following the trade date, n is the number of calendar days following day T.

Only negotiated trades are permitted for deliverable futures contracts on foreign currency/precious metals with an optional settlement date