

APPROVED

By the Order of Moscow

Exchange

23.11.2023 No. МБ-П-2023-3415

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.	USDRUB_LTV	USD	U.S. Dollar	USD 100	RUB 0.0001	RUB 0.0001	T+2	T+366
2.	EURRUB_LTV	EUR	Euro	EUR 100	RUB 0.0001	RUB 0.0001	T+2	T+366
3.	CNYRUB_LTV	CNY	Chinese Yuan	CNY 10,000	RUB 0.00001	RUB 0.00001	T+2	T+184
4.	KZTRUB_LTV	KZT	Kazakh tenge	KZT 10,000	RUB 0.0001 (for KZT 100)	RUB 0.0001	T+2	T+184
5.	GLDRUB_LTV	GLD	Gold	100 grams of gold (max order size is 3,000,000.0 g of gold)	RUB 0.0001	RUB 0.0001	T+2	T+184
6.	SLVRUB_LTV	SLV	Silver	100 grams of silver (max order size is 50,000,000.0 g of silver)	RUB 0.0001	RUB 0.0001	T+2	T+184
7.	PLTRUB_LTV	PLT	Platinum	100 grams of platinum (max order size is	RUB 0.0001	RUB 0.0001	T+2	T+184

				3,000,000.0 g of platinum)				
8.	PLDRUB_LTV	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