**APPROVED**

by the Moscow Exchange Executive Board (Minutes No13 dated 01 March 2019)

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

Chairman

Executive Board

**List of parameters**

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

**Moscow Exchange FX and precious Metals Markets**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **No** | **Swap contract code** | **Underlying asset code** | **Underlying asset** | **Lot** | **Tick size (RUB)** | **Date of the first trading day** | **Date of the last trading day** | **Settlement date** |
|  | **USDTOM0319** | USD | US Dollars | USD 100,000 | 0.0001 | 14.03.2018 | 12.03.2019 | 15.03.2019 |
|  | **USDTOM0619** | USD | US Dollars | USD 100,000 | 0.0001 | 20.06.2018 | 18.06.2019 | 21.06.2019 |
|  | **USDTOM0919** | USD | US Dollars | USD 100,000 | 0.0001 | 19.09.2018 | 17.09.2019 | 20.09.2019 |
|  | **USDTOM1219** | USD | US Dollars | USD 100,000 | 0.0001 | 19.12.2018 | 17.12.2019 | 20.12.2019 |
|  | **USDTOM0320** | USD | US Dollars | USD 100,000 | 0.0001 | 20.03.2019 | 17.03.2020 | 20.03.2020 |
|  | **USDTOM0620** | USD | US Dollars | USD 100,000 | 0.0001 | 19.06.2019 | 16.06.2020 | 19.06.2020 |
|  | **USDTOM0920** | USD | US Dollars | USD 100,000 | 0.0001 | 18.09.2019 | 15.09.2020 | 18.09.2020 |
|  | **USDTOM1220** | USD | US Dollars | USD 100,000 | 0.0001 | 18.12.2019 | 15.12.2020 | 18.12.2020 |
|  | **EURTOM0319** | EUR | Euro | EUR 100,000 | 0.0001 | 14.03.2018 | 12.03.2019 | 15.03.2019 |
|  | **EURTOM0619** | EUR | Euro | EUR 100,000 | 0.0001 | 20.06.2018 | 18.06.2019 | 21.06.2019 |
|  | **EURTOM0919** | EUR | Euro | EUR 100,000 | 0.0001 | 19.09.2018 | 17.09.2019 | 20.09.2019 |
|  | **EURTOM1219** | EUR | Euro | EUR 100,000 | 0.0001 | 19.12.2018 | 17.12.2019 | 20.12.2019 |
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|  | **EURTOM0920** | EUR | Euro | EUR 100,000 | 0.0001 | 18.09.2019 | 15.09.2020 | 18.09.2020 |
|  | **EURTOM1220** | EUR | Euro | EUR 100,000 | 0.0001 | 18.12.2019 | 15.12.2020 | 18.12.2020 |
|  | **CNYTOM0319** | CNY | Chinese yuan | CNY 100,000 | 0.000001 | 19.09.2018 | 12.03.2019 | 15.03.2019 |
|  | **CNYTOM0619** | CNY | Chinese yuan | CNY 100,000 | 0.000001 | 19.12.2018 | 18.06.2019 | 21.06.2019 |
|  | **CNYTOM0919** | CNY | Chinese yuan | CNY 100,000 | 0.000001 | 20.03.2019 | 17.09.2019 | 20.09.2019 |
|  | **CNYTOM1219** | CNY | Chinese yuan | CNY 100,000 | 0.000001 | 19.06.2019 | 17.12.2019 | 20.12.2019 |
|  | **CNYTOM0320** | CNY | Chinese yuan | CNY 100,000 | 0.000001 | 18.09.2019 | 17.03.2020 | 20.03.2020 |
|  | **CNYTOM0620** | CNY | Chinese yuan | CNY 100,000 | 0.000001 | 18.12.2019 | 16.06.2020 | 19.06.2020 |
|  | **CNYTOM0920** | CNY | Chinese yuan | CNY 100,000 | 0.000001 | 18.03.2020 | 15.09.2020 | 18.09.2020 |
|  | **CNYTOM1220** | CNY | Chinese yuan | CNY 100,000 | 0.000001 | 17.06.2020 | 15.12.2020 | 18.12.2020 |