

**APPROVED**

By the Order of

Moscow Exchange

05.09.2019 No.МБ-II-2019-1965

**List of parameters for deliverable swap contracts on foreign currency/precious metals with an optional settlement date Moscow Exchange FX and precious metals markets**

<b>№</b>	<b>Swap contract code</b>	<b>Underlying instrument code</b>	<b>Underlying instrument</b>	<b>Contract's lot</b>	<b>Price tick</b>	<b>Settlement date code Second part of swap contract (NW / NM / NY)</b>
1.	USD_TOM1W	USD	USD	USD 100,000; USD 100 for off-book deals	RUB 0.0001	1W
2.	USD_TOM2W	USD	USD	USD 100,000; USD 100 for off-book deals	RUB 0.0001	2W
3.	USD_TOM1M	USD	USD	USD 100,000; USD 100 for off-book deals	RUB 0.0001	1M
4.	USD_TOM2M	USD	USD	USD 100,000; USD 100 for off-book deals	RUB 0.0001	2M
5.	USD_TOM3M	USD	USD	USD 100,000; USD 100 for off-book deals	RUB 0.0001	3M
6.	USD_TOM6M	USD	USD	USD 100,000; USD 100 for off-book deals	RUB 0.0001	6M
7.	USD_TOM9M	USD	USD	USD 100,000; USD 100 for off-book deals	RUB 0.0001	9M
8.	USD_TOM1Y	USD	USD	USD 100,000; USD 100 for off-book deals	RUB 0.0001	1Y
9.	EUR_TOM1W	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	1W

<b>№</b>	<b>Swap contract code</b>	<b>Underlying instrument code</b>	<b>Underlying instrument</b>	<b>Contract's lot</b>	<b>Price tick</b>	<b>Settlement date code Second part of swap contract (NW / NM / NY)</b>
10.	<b>EUR_TOM2W</b>	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	2W
11.	<b>EUR_TOM1M</b>	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	1M
12.	<b>EUR_TOM2M</b>	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	2M
13.	<b>EUR_TOM3M</b>	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	3M
14.	<b>EUR_TOM6M</b>	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	6M
15.	<b>EUR_TOM9M</b>	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	9M
16.	<b>EUR_TOM1Y</b>	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	1Y
17.	<b>CNY_TOM1W</b>	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	1W
18.	<b>CNY_TOM2W</b>	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	2W
19.	<b>CNY_TOM1M</b>	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	1M
20.	<b>CNY_TOM2M</b>	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	2M
21.	<b>CNY_TOM3M</b>	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	3M
22.	<b>CNY_TOM6M</b>	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	6M
23.	<b>KZT_TOM1W</b>	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	1W

<b>№</b>	<b>Swap contract code</b>	<b>Underlying instrument code</b>	<b>Underlying instrument</b>	<b>Contract's lot</b>	<b>Price tick</b>	<b>Settlement date code Second part of swap contract (NW / NM / NY)</b>
24.	<b>KZT_TOM2W</b>	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	2W
25.	<b>KZT_TOM1M</b>	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	1M
26.	<b>KZT_TOM2M</b>	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	2M
27.	<b>KZT_TOM3M</b>	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	3M
28.	<b>KZT_TOM6M</b>	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	6M
29.	<b>GLD_TOM1W</b>	GLD	Gold	1 000 grams of gold (max order size is 3,000,000.0 g of gold), 100 grams of gold for off-book deals (max order size is 3,000,000.0 g of gold)	RUB 0.0001	1W
30.	<b>GLD_TOM1M</b>	GLD	Gold	1 000 grams of gold (max order size is 3,000,000.0 g of gold), 100 grams of gold for off-book deals (max order size is 3,000,000.0 g of gold)	RUB 0.0001	1M
31.	<b>GLD_TOM6M</b>	GLD	Gold	1 000 grams of gold (max order size is 3,000,000.0 g of gold), 100 grams of gold for off-book deals (max order size is 3,000,000.0 g of gold)	RUB 0.0001	6M

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32.	<b>SLV_TOM1W</b>	SLV	Silver	50 000 grams of silver (max order size is 50,000,000.0 g of silver), 100 grams of silver for off-book deals (max order size is 50,000,000.0 g of silver)	RUB 0.0001	1W
33.	<b>SLV_TOM1M</b>	SLV	Silver	50 000 grams of silver (max order size is 50,000,000.0 g of silver), 100 grams of silver for off-book deals (max order size is 50,000,000.0 g of silver)	RUB 0.0001	1M
34.	<b>SLV_TOM6M</b>	SLV	Silver	50 000 grams of silver (max order size is 50,000,000.0 g of silver), 100 grams of silver for off-book deals (max order size is 50,000,000.0 g of silver)	RUB 0.0001	6M