

APPROVED

By the Order of

Moscow Exchange

16.02.2023 No. МБ-II-2023-395

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

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

№	Swap contract code	Underlying instrument code	Underlying instrument	Contract's lot	Price tick	Rate accuracy	Settlement date code Second part of swap contract (NW / NM / NY)
9.	EUR_TOM1W	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	RUB 0.0001	1W
10.	EUR_TOM2W	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	RUB 0.0001	2W
11.	EUR_TOM1M	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	RUB 0.0001	1M
12.	EUR_TOM2M	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	RUB 0.0001	2M
13.	EUR_TOM3M	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	RUB 0.0001	3M
14.	EUR_TOM6M	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	RUB 0.0001	6M
15.	EUR_TOM9M	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	RUB 0.0001	9M
16.	EUR_TOM1Y	EUR	EUR	EUR 100,000; EUR 100 for off-book deals	RUB 0.0001	RUB 0.0001	1Y
17.	CNY_TOM1W	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	RUB 0.000001	1W
18.	CNY_TOM2W	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	RUB 0.000001	2W
19.	CNY_TOM1M	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	RUB 0.000001	1M
20.	CNY_TOM2M	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	RUB 0.000001	2M
21.	CNY_TOM3M	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	RUB 0.000001	3M

№	Swap contract code	Underlying instrument code	Underlying instrument	Contract's lot	Price tick	Rate accuracy	Settlement date code Second part of swap contract (NW / NM / NY)
22.	CNY_TOM6M	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.000001	RUB 0.000001	6M
23.	KZT_TOM1W	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	RUB 0.0001	1W
24.	KZT_TOM2W	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	RUB 0.0001	2W
25.	KZT_TOM1M	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	RUB 0.0001	1M
26.	KZT_TOM2M	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	RUB 0.0001	2M
27.	KZT_TOM3M	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	RUB 0.0001	3M
28.	KZT_TOM6M	KZT	KZT	KZT 1,000,000; KZT 10,000 for off-book deals	RUB 0.0001 (for KZT 100)	RUB 0.0001	6M
29.	GLD_TOM1W	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	RUB 0.0001	1W

№	Swap contract code	Underlying instrument code	Underlying instrument	Contract's lot	Price tick	Rate accuracy	Settlement date code Second part of swap contract (NW / NM / NY)
30.	GLD_TOM1M	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	RUB 0.0001	1M
31.	GLD_TOM6M	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	RUB 0.0001	6M
32.	SLV_TOM1W	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	RUB 0.0001	1W
33.	SLV_TOM1M	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	RUB 0.0001	1M

№	Swap contract code	Underlying instrument code	Underlying instrument	Contract's lot	Price tick	Rate accuracy	Settlement date code Second part of swap contract (NW / NM / NY)
34.	SLV_TOM6M	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	RUB 0.0001	6M
35.	PLD_TOM1W	PLD	Palladium	1 000 grams of palladium (max order size is 3,000,000.0 g of palladium), 100 grams of palladium for off-book deals (max order size is 3,000,000.0 g of palladium)	RUB 0.0001	RUB 0.0001	1W
36.	PLD_TOM1M	PLD	Palladium	1 000 grams of palladium (max order size is 3,000,000.0 g of palladium), 100 grams of palladium for off-book deals (max order size is 3,000,000.0 g of palladium)	RUB 0.0001	RUB 0.0001	1M
37.	PLD_TOM6M	PLD	Palladium	1 000 grams of palladium (max order size is 3,000,000.0 g of palladium), 100 grams of palladium for off-book deals (max order	RUB 0.0001	RUB 0.0001	6M

№	Swap contract code	Underlying instrument code	Underlying instrument	Contract's lot	Price tick	Rate accuracy	Settlement date code Second part of swap contract (NW / NM / NY)
				size is 3,000,000.0 g of palladium)			
38.	PLT_TOM1W	PLT	Platinum	1 000 grams of platinum (max order size is 3,000,000.0 g of platinum), 100 grams of platinum for off-book deals (max order size is 3,000,000.0 g of platinum)	RUB 0.0001	RUB 0.0001	1W
39.	PLT_TOM1M	PLT	Platinum	1 000 grams of platinum (max order size is 3,000,000.0 g of platinum), 100 grams of platinum for off-book deals (max order size is 3,000,000.0 g of platinum)	RUB 0.0001	RUB 0.0001	1M
40.	PLT_TOM6M	PLT	Platinum	1 000 grams of platinum (max order size is 3,000,000.0 g of platinum), 100 grams of platinum for off-book deals (max order size is 3,000,000.0 g of platinum)	RUB 0.0001	RUB 0.0001	6M