

APPROVEDBy the Order of Moscow Exchange
On 09.10.2024 No. МБ-II-2024-3349**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.	CNY_TOM1W	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.00001	RUB 0.00001	1W
2.	CNY_TOM2W	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.00001	RUB 0.00001	2W
3.	CNY_TOM1M	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.00001	RUB 0.00001	1M
4.	CNY_TOM2M	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.00001	RUB 0.00001	2M
5.	CNY_TOM3M	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.00001	RUB 0.00001	3M
6.	CNY_TOM6M	CNY	CNY	CNY 100,000; CNY 10,000 for off-book deals	RUB 0.00001	RUB 0.00001	6M
7.	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
8.	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

№	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.	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
10.	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
11.	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
12.	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
13.	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
14.	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

№	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)
15.	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
16.	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
17.	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
18.	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

№	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)
19.	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
20.	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
21.	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 size is 3,000,000.0 g of palladium)	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)
22.	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
23.	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
24.	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