**APPROVED**

by Public Joint Stock Company Moscow Exchange MICEX-RTS

(Order No. МБ-П-2025-1706 dated 13 May 2025)

**LIST OF PARAMETERS OF FUTURES CONTRACTS ON THE EXCHANGE RATE OF A FOREIGN CURRENCY TO THE US DOLLAR**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **№** | **Contract** | **Underlying asset code\*** | **Underlying asset** | **Lot** | **Tick** | **Tick value** | **Data source on the currency against USD exchange rate** | **Time of publishing the currency against USD exchange rate** |
|  | GBP/USD futures | GBPU | GBP/USD exchange rate | GBP 1,000 | USD 0.0001 | USD 0.1 | Thomson Reuters (WMRates)[[1]](#footnote-1) | 11:00 a.m. London time |
|  | AUD/USD futures | AUDU | AUD/USD exchange rate | AUD 1,000 | USD 0.0001 | USD 0.1 |
|  | EUR/USD futures | ED | EUR/USD exchange rate | EUR 1,000 | USD 0.0001 | USD 0.1 | Thomson Reuters (WMRates)[[2]](#footnote-2) | 11:00 a.m. London time |
| Moscow Exchange PJSC)[[3]](#footnote-3) | 12:30 Moscow time |

\* Sample for the futures contract on GBP/USD exchange rate:

Сode (designation) GBPU-12.25 means that the contract is to be settled in December 2025.

1. The Exchange and the Clearing Center are not responsible for the unreliability, incompleteness and untimely updating of information about the pound sterling – US dollar exchange rate, the Australian dollar – US dollar exchange rate and the euro -US dollar exchange rate in the Thomson Reuters (WMRates) terminal. [↑](#footnote-ref-1)
2. The euro-US dollar exchange rate published by Thomson Reuters (WMRates) is used for a series of contracts with execution dates up to 03/21/2019. The Exchange and the Clearing Center are not responsible for the unreliability, incompleteness and untimely updating of information on the pound sterling – US dollar exchange rate, the Australian dollar – US dollar exchange rate and the euro - US dollar exchange rate in the Thomson Reuters (WMRates) terminal. [↑](#footnote-ref-2)
3. The euro-US dollar exchange rate published by PJSC Moscow Stock Exchange (EURUSDFIXME fixing) is used for a series of contracts with execution dates starting from 03/21/2019. [↑](#footnote-ref-3)