**APPROVED**

by the Executive Board of

Open Joint Stock Company “Moscow Exchange MICEX-RTX”

(Minutes No 73 as of 14 November 2014)

**LIST OF PARAMETERS FOR USD BASED CURRENCY FUTURES CONTRACTS WITH CASH SETTLEMENT**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **№** | **Contract** | **Underlying asset code\*** | **Underlying asset** | **Lot** | **Tick** | **Tick value** | **Data source on the USD against foreign currency exchange rate** | **Time of publishing the USD against foreign currency exchange rate** |
|  | Futures contract on USD/JPY exchange rate | UJPY | USD/JPY exchange rate | 1,000 USD | 0.01 JPY | 10 JPY | Thomson Reuters and ICAP/Thomson Reuters terminal at FXFIX page[[1]](#footnote-1) | **11:00** London time |
|  | Futures contract on USD/CHF exchange rate | UCHF | USD/CHF exchange rate | 1,000 USD | 0.0001 CHF | 0,1 CHF |
|  | Futures contract on USD/CAD exchange rate | UCAD | USD/CAD exchange rate | 1 000 USD | 0,0001 CAD | 0,1 CAD |
|  | Futures contract on USD/UAH exchange rate | UUAH | USD/UAH exchange rate | 1,000 USD | 0.005 UAH | 5 UAH | EMTA/Thomson Reuters terminal, code EMTAUAHFIX[[2]](#footnote-2) | **11:30** Kiev time |
|  | Futures contract on USD/TRY exchange rate | UTRY | USD/TRY exchange rate | 1 000 USD | 0,0001 TRY | 0,1 TRY | Thomson Reuters/ Thomson Reuters terminal at CBTATRY | **15:30** Turkish time |

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

Code (designation) «UJPY-12.14» means that the contract is to be settled in December 2014.

1. Neither the Exchange, no the Clearing shall be liable for any false, incomplete or late updates of the USD/CHF and USD/JPY in the Thomson Reuters terminal at FXFIX page. [↑](#footnote-ref-1)
2. Neither the Exchange, no the Clearing shall be liable for any false, incomplete or late updates of the USD/UAH exchange rate at the Thomson Reuters terminal with the code EMTAUAHFIX. [↑](#footnote-ref-2)