**APPROVED**

by the Executive Board of

Open Joint Stock Company “Moscow Exchange MICEX-RTX”

(Minutes No 46 as of 24 August 2018)

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

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **№** | **Contract** | **Underlying asset code[[1]](#footnote-1)** | **Underlying asset** | **Lot** | **Tick** | **Tick value** | **m[[2]](#footnote-2)** | **Data source on the USD against foreign currency exchange rate[[3]](#footnote-3)** | **Time of publishing the USD against foreign currency exchange rate**  |
|  | Futures contract on USD/JPY exchange rate  | UJPY | USD/JPY exchange rate | USD 1,000  | JPY 0.01  | JPY 10  | 5 | Thomson Reuters (WMRates) | **11:00** London time |
|  | Futures contract on USD/CHF exchange rate  | UCHF | USD/CHF exchange rate | USD 1,000 | CHF 0.0001  | CHF 0.1  | 4 |
|  | Futures contract on USD/CAD exchange rate | UCAD | USD/CAD exchange rate | USD 1,000 | CAD 0.0001  | CAD 0.1  | 4 |
|  | Futures contract on USD/UAH exchange rate | UUAH | USD/UAH exchange rate | USD 1,000 | UAH 0.005  | UAH 5  | 4 | National Bank of Ukraine[[4]](#footnote-4) | **16:00** Kiev time  |
|  | Futures contract on USD/TRY exchange rate | UTRY | USD/TRY exchange rate | USD 1,000 |  TRY 0.0001 | TRY 0.1  | 4 | Thomson Reuters/ Thomson Reuters terminal at CBTATRY | **15:30** Turkey time |
|  | Futures contract on USD/INR exchange rate[[5]](#footnote-5) | UINR | USD/INR exchange rate | USD 1,000 | INR 0.0025 | INR 2.5 | 4 | Thomson Reuters/ Thomson Reuters terminal at USDINRREF=FBIL/ Bloomberg terminal at USDINR INDEX | **12:30** IST |

1. For example, code (designation) UJPY-12.18 in respect to the USD/JPY FX futures contract means that the contract is to be settled in December 2018. [↑](#footnote-ref-1)
2. The parameter m is determined in the U.S. Dollar-Based Currency Pair Futures Contract Specification. [↑](#footnote-ref-2)
3. The Exchange and CCP NCC are not liable for any inaccurate, incomplete and late information concerning the exchange rates of the US Dollar to foreign currencies specified in this parameters list. [↑](#footnote-ref-3)
4. To determine the exchange rate of the U.S. dollar against the Ukraine Hryvnia (the “USD/UAH exchange rate”), a weighted average of the foreign exchange value of the U.S. Dollar against the Ukraine Hryvna is used which is determined by the National Bank of Ukraine (the “National Bank”) based on the interbank currency market data as of 16:00 Kiev time and published by the Bank on its website at <http://www.bank.gov.ua/control/uk/publish/article?art_id=9628619&cat_id=9628618> (the “Interbank Market Rate).

If the Interbank Market Rate is not available (also due to suspension/cancellation of its publication by the National Bank), the National Bank’s USD/UAH exchange rate effective on the next trading day and published on the Bank’s website at <http://www.bank.gov.ua/control/uk/curmetal/detail/currency?period=daily> (the National Bank’s rate) is used.

If the National Bank’s rate is not available as at 18:00 MSK (also due to suspension/cancellation of its publication by the National Bank), the National Bank’s USD/UAH exchange rate set on the previous trading day and effective on the current trading day and published on the Bank’s website at <http://www.bank.gov.ua/control/uk/curmetal/detail/currency?period=daily> is used. [↑](#footnote-ref-4)
5. The last trading day of the MOEX USD/INR FX futures contract is the trading day that is two (2) trading days before the contract settlement month’s last trading day. For example: where the last trading day of the contract settlement month and year is 31 August 2018, the last trading day of the MOEX USD/INR FX futures contract is 29 August 2018. [↑](#footnote-ref-5)