

**APPROVED**

By the Order of

Moscow Exchange

05.09.2019 No.МБ-П-2019-1965

**List of parameters of spot, fix, weighted average trade and swap deals:  
FX and Precious Metals Markets**

**1. Spot deals**

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) <sup>1</sup>
1.	<b>USDRUB_TOD</b>	USD	US dollar	Russian rouble	USD 1,000; USD 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off-book deals.	T+0
2.	<b>USDRUB_TDB</b>	USD	US dollar	Russian rouble	USD 1,000 (min order size is USD 1,000, 000)	RUB 0.0025	T+0
3.	<b>USDRUB_TOM<sup>2</sup></b>	USD	US dollar	Russian rouble	USD 1,000; USD 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off-book deals and VWAP orders.	T+1
4.	<b>USDRUB_DIS<sup>2</sup></b>	USD	US dollar	Russian rouble	USD 1,000	RUB 0.000001	T+1
5.	<b>USDRUB_SPT</b>	USD	US dollar	Russian rouble	USD 1,000; USD 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off-book deals	T+2
6.	<b>EURRUB_TOD</b>	EUR	Euro	Russian rouble	EUR 1,000; EUR 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off-book deals	T+0
7.	<b>EURRUB_TOM</b>	EUR	Euro	Russian rouble	EUR 1,000; EUR 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off-book deals	T+1

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) <sup>1</sup>
8.	<b>EURRUB_SPT</b>	EUR	Euro	Russian rouble	EUR 1,000; EUR 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off-book deals	T+2
9.	<b>EURUSD_TOD</b>	EUR	Euro	US Dollar	EUR 1,000; EUR 1 for off-book deals.	USD 0.00001	T+0
10.	<b>EURUSD_TOM</b>	EUR	Euro	US Dollar	EUR 1,000; EUR 1 for off-book deals.	USD 0.00001	T+1
11.	<b>EURUSD_SPT</b>	EUR	Euro	US Dollar	EUR 1,000; EUR 1 for off-book deals.	USD 0.00001	T+2
12.	<b>GBPRUB_TOD</b>	GBP	Pound Sterling	Russian rouble	GBP 1,000; GBP 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off book deals	T+0
13.	<b>GBPRUB_TOM</b>	GBP	Pound Sterling	Russian rouble	GBP 1,000; GBP 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off book deals	T+1
14.	<b>GBPUSD_TOD</b>	GBP	Pound Sterling	US Dollar	GBP 1,000; GBP 1 for off-book deals.	USD 0.00001	T+0
15.	<b>GBPUSD_TOM</b>	GBP	Pound Sterling	US Dollar	GBP 1,000; GBP 1 for off-book deals.	USD 0.00001	T+1
16.	<b>GBPUSD_SPT</b>	GBP	Pound Sterling	US Dollar	GBP 1,000; GBP 1 for off-book deals.	USD 0.00001	T+2
17.	<b>CHFRUB_TOD</b>	CHF	Swiss franc	Russian rouble	CHF 1,000; CHF 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off book deals	T+0
18.	<b>CHFRUB_TOM</b>	CHF	Swiss franc	Russian rouble	CHF 1,000; CHF 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off book deals	T+1
19.	<b>USDCHE_TOD</b>	USD	US Dollar	Swiss franc	USD 1,000; USD 1 for off-book deals.	CHF 0.00001	T+0
20.	<b>USDCHE_TOM</b>	USD	US Dollar	Swiss franc	USD 1,000; USD 1 for off-book deals.	CHF 0.00001	T+1

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) <sup>1</sup>
21.	<b>USDCHE_SPT</b>	USD	US Dollar	Swiss franc	USD 1,000; USD 1 for off-book deals.	CHF 0.00001	T+2
22.	<b>CNYRUB_TOD</b>	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for off-book deals.	RUB 0.0001	T+0
23.	<b>CNYRUB_TOM</b>	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for off-book deals.	RUB 0.0001	T+1
24.	<b>CNYRUB_SPT</b>	CNY	Chinese yuan	Russian rouble	CNY 1,000; CNY 1 for off-book deals.	RUB 0.0001	T+2
25.	<b>USDCNY_TOD</b>	USD	US Dollar	Chinese yuan	USD 1,000; USD 1 for off-book deals.	CNY 0.00001	T+0
26.	<b>USDCNY_TOM</b>	USD	US Dollar	Chinese yuan	USD 1,000; USD 1 for off-book deals.	CNY 0.00001	T+1
27.	<b>USDCNY_SPT</b>	USD	US Dollar	Chinese yuan	USD 1,000; USD 1 for off-book deals.	CNY 0.00001	T+2
28.	<b>HKDRUB_TOD</b>	HKD	Hong Kong Dollar	Russian rouble	HKD 1,000, HKD 1 for off-book deals.	RUB 0.0001	T+0
29.	<b>HKDRUB_TOM</b>	HKD	Hong Kong Dollar	Russian rouble	HKD 1,000, HKD 1 for off-book deals.	RUB 0.0001	T+1
30.	<b>UAHRUB_TOD</b>	UAH	Ukrainian hryvnia	Russian rouble	UAH 1,000	RUB 0.0025 (for UAH 10); RUB 0.0001 for off book deals	T+0
31.	<b>BYNRUB_TOD</b>	BYR	Belarusian rouble	Russian rouble	BYN 1,000; BYN 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off book deals	T+0
32.	<b>BYNRUB_TOM</b>	BYR	Belarusian rouble	Russian rouble	BYN 1,000; BYN 1 for off-book deals.	RUB 0.0025; RUB 0.0001 for off book deals	T+1

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) <sup>1</sup>
33.	<b>KZTRUB_TOD</b>	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for off book deals	T+0
34.	<b>KZTRUB_TOM</b>	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for off book deals	T+1
35.	<b>KZTRUB_SPT</b>	KZT	Kazakh tenge	Russian rouble	KZT 10,000	RUB 0.0025 (for KZT 100); RUB 0.0001 for off book deals	T+2
36.	<b>USDKZT_TOD</b>	USD	US Dollar	Kazakh tenge	USD 1,000; USD 1 for off-book deals.	KZT 0.01	T+0
37.	<b>USDKZT_TOM</b>	USD	US Dollar	Kazakh tenge	USD 1,000; USD 1 for off-book deals.	KZT 0.01	T+1
38.	<b>USDKZT_SPT</b>	USD	US Dollar	Kazakh tenge	USD 1,000; USD 1 for off-book deals.	KZT 0.01	T+2
39.	<b>TRYRUB_TOD</b>	TRY	Turkish lira	Russian rouble	TRY 1,000; TRY 1 for off-book deals.	RUB 0.0001	T+0
40.	<b>TRYRUB_TOM</b>	TRY	Turkish lira	Russian rouble	TRY 1,000; TRY 1 for off-book deals.	RUB 0.0001	T+1
41.	<b>USDTRY_TOD</b>	USD	US Dollar	Turkish lira	USD 1,000; USD 1 for off-book deals.	TRY 0.00001	T+0
42.	<b>USDTRY_TOM</b>	USD	US Dollar	Turkish lira	USD 1,000; USD 1 for off-book deals.	TRY 0.00001	T+1
43.	<b>USDTRY_SPT</b>	USD	US Dollar	Turkish lira	USD 1,000; USD 1 for off-book deals.	TRY 0.00001	T+2
44.	<b>JPYRUB_TOD</b>	JPY	Japanese yen	Russian rouble	JPY 100,000; JPY 1 for off-book deals.	RUB 0.0001 (for JPY 100)	T+0

No	Spot deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Settlement date (T+n) <sup>1</sup>
45.	<b>JPYRUB_TOM</b>	JPY	Japanese yen	Russian rouble	JPY 100,000; JPY 1 for off-book deals.	RUB 0.0001 (for JPY 100)	T+1
46.	<b>USDJPY_TOD<sup>3</sup></b>	USD	US Dollar	Japanese yen	USD 1,000; USD 1 for off-book deals.	JPY 0.001	T+0
47.	<b>USDJPY_TOM<sup>3</sup></b>	USD	US Dollar	Japanese yen	USD 1,000; USD 1 for off-book deals.	JPY 0.001	T+1
48.	<b>USDJPY_SPT<sup>3</sup></b>	USD	US Dollar	Japanese yen	USD 1,000; USD 1 for off-book deals.	JPY 0.001	T+2
49.	<b>GLDRUB_TOD<sup>4</sup></b>	GLD	Gold	Russian rouble	1.0 g of gold (max order size is 3,000,000.0 g of gold)	RUB 0.01	T+0
50.	<b>GLDRUB_TOM</b>	GLD	Gold	Russian rouble	10.0 g of gold (max order size is 3,000,000.0 g of gold); 1.0 g of gold for off-book deals (max order size is 3,000,000.0 g of gold).	RUB 0.01	T+1
51.	<b>GLDRUB_SPT<sup>4</sup></b>	GLD	Gold	Russian rouble	1.0 g of gold (max order size is 3,000,000.0 g of gold)	RUB 0.01	T+2
52.	<b>SLVRUB_TOD<sup>4</sup></b>	SLV	Silver	Russian rouble	1.0 g of silver (max order size is 50,000,000.0 g of silver)	RUB 0.01	T+0
53.	<b>SLVRUB_TOM</b>	SLV	Silver	Russian rouble	100.0 g of silver (max order size is 50,000,000.0 g of silver); 1.0 g of silver for off book deals (max order size is 50,000,000.0 g of silver)	RUB 0.01	T+1
54.	<b>SLVRUB_SPT<sup>4</sup></b>	SLV	Silver	Russian rouble	1.0 g of silver (max order size is 50,000,000.0 g of silver)	RUB 0.01	T+2

<sup>1</sup> T+n is the date (n) calendar days after trade date (T).

If the settlement date of a T+0 spot deal falls on a non-settlement day for the relevant currencies, the T+0 instrument does not trade on that day.

If the settlement date of a T+1 or T+2 spot deal comes on a non-settlement day for the relevant currencies, the trade is to be settled on the next settlement day.

<sup>2</sup> Deals with USDRUB\_DIS instrument take place only during the discrete auction with Bank of Russia. In the course of discrete auction trades of USDRUB\_TOM instrument are suspended.

<sup>3</sup> For USD/JPY instruments, the total amount of the deal in the quote currency is rounded to the whole JPY values according to mathematical rules.

<sup>4</sup> Only off-book deals and deals constituting parts of swap deals are available.

The average weighted rate for all instruments is calculated to four decimal places. Off-book deals and deals constituting parts of deals in dual currency basket instruments with RUB settlement are not included in the calculation.

## 2. Fix

No	Fix deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Number of trading days between the trade date and the date on which the fixing rate of the trade is determined <sup>1</sup>
1.	<b>USDRUBFIX0</b>	USD	US dollar	Russian rouble	USD 1,000,000	0
2.	<b>EURRUBFIX0</b>	EUR	Euro	Russian rouble	EUR 1,000,000	0

## 3. Weighted average trade

No	Weighted average trade code	Lot currency code	Lot currency name	Quote currency name	Lot	Number of trading days between the trade date and the date on which the fixing rate of the trade is determined <sup>1</sup>
1.	<b>USDRUBFIX0</b>	USD	US dollar	Russian rouble	USD 1,000,000	0

<sup>1</sup> The settlement date of a fix trade or weighted average trade is the date immediately preceding the date on which the rate of the trade is determined.

If the settlement date of a fix trade or weighted average trade is a non-settlement day for the relevant currencies, the trade is settled on the next settlement day.

#### 4. Swap deals

No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) <sup>1</sup>
1.	<b>USD_TODTOM</b>	USD	US Dollar	Russian rouble	USD 100,000, including for auctions; USD 1 for off book deals.	RUB 0.0001; RUB 0.000001 for auctions.	RUB 0.0001	RUB 0.0001; RUB 0.000001 for auctions.	T+0/t+1
2.	<b>USD_TODSPT<sup>2</sup></b>	USD	US Dollar	Russian rouble	USD 100,000	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+2
3.	<b>USD_TOMSPT</b>	USD	US Dollar	Russian rouble	USD 100,000, including for auctions; USD 1 for off book deals.	RUB 0.0001; RUB 0.000001 for auctions.	RUB 0.0001	RUB 0.0001; RUB 0.000001 for auctions.	T+1/t+1
4.	<b>EUR_TODTOM</b>	EUR	Euro	Russian rouble	EUR 100,000, including for auctions; EUR 1 for off book deals.	RUB 0.0001; RUB 0.000001 for auctions.	RUB 0.0001	RUB 0.0001; RUB 0.000001 for auctions.	T+0/t+1
5.	<b>EUR_TODSPT<sup>2</sup></b>	USD	US Dollar	Russian rouble	EUR 100,000	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+2
6.	<b>EUR_TOMSPT</b>	EUR	Euro	Russian rouble	EUR 100,000, including for auctions; EUR 1 for off book deals.	RUB 0.0001; RUB 0.000001 for auctions/	RUB 0.0001	RUB 0.0001; RUB 0.000001 for auctions.	T+1/t+1
7.	<b>EURUSD TDTM</b>	EUR	Euro	US Dollar	EUR 100,000; EUR 1 for off book deals.	USD 0.000001	USD 0.000001	USD 0.000001	T+0/t+1
8.	<b>EURUSD TMSP</b>	EUR	Euro	US Dollar	EUR 100,000; EUR 1 for off book deals.	USD 0.000001	USD 0.000001	USD 0.000001	T+1/t+1



No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) <sup>1</sup>
9.	<b>GBP_TODTOM</b>	GBP	Pound Sterling	Russian rouble	GBP 100,000; GBP 1 for off book deals.	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
10.	<b>GBPUSDTDTM</b>	GBP	Pound Sterling	US Dollar	GBP 100,000; GBP 1 for off book deals.	USD 0.000001	USD 0.000001	USD 0.000001	T+0/t+1
11.	<b>GBPUSDTMSP</b>	GBP	Pound Sterling	US Dollar	GBP 100,000; GBP 1 for off book deals.	USD 0.000001	USD 0.000001	USD 0.000001	T+1/t+1
12.	<b>CHF_TODTOM</b>	CHF	Swiss franc	Russian rouble	CHF 100,000; CHF 1 for off book deals.	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
13.	<b>USDCHFTDTM</b>	USD	US Dollar	Swiss franc	USD 100,000; USD 1 for off book deals.	CHF 0.000001	CHF 0.000001	CHF 0.000001	T+0/t+1
14.	<b>USDCHFTMSP</b>	USD	US Dollar	Swiss franc	USD 100,000; USD 1 for off book deals.	CHF 0.000001	CHF 0.000001	CHF 0.000001	T+1/t+1
15.	<b>CNY_TODTOM</b>	CNY	Chinese yuan	Russian rouble	CNY 100,000; CNY 1 for off book deals.	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+1
16.	<b>CNY_TOMSPT</b>	CNY	Chinese yuan	Russian rouble	CNY 100,000; CNY 1 for off book deals.	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+1/t+1
17.	<b>USDCNYTDTM</b>	USD	US Dollar	Chinese yuan	USD 100,000; USD 1 for off book deals.	CNY 0.000001	CNY 0.000001	CNY 0.000001	T+0/t+1
18.	<b>USDCNYTMSP</b>	USD	US Dollar	Chinese yuan	USD 100,000; USD 1 for off book deals.	CNY 0.000001	CNY 0.000001	CNY 0.000001	T+1/t+1
19.	<b>HKD_TODTOM</b>	HKD	Hong Kong Dollar	Russian rouble	HKD 100,000; HKD 1 for off book deals.	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+1
20.	<b>BYN_TODTOM</b>	BYR	Belarusian rouble	Russian rouble	BYN 100,000; BYN 1 for off book deals.	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1

No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) <sup>1</sup>
21.	<b>KZT_TODTOM</b>	KZT	Kazakh tenge	Russian rouble	KZT 1,000,000; KZT 10,000 for off book deals.	RUB 0.0001 (for KZT 100)	RUB 0.0001 (for KZT 100)	RUB 0.0001 (for KZT 100)	T+0/t+1
22.	<b>KZT_TOMSPT</b>	KZT	Kazakh tenge	Russian rouble	KZT 1,000,000; KZT 10,000 for off book deals.	RUB 0.0001 (for KZT 100)	RUB 0.0001 (for KZT 100)	RUB 0.0001 (for KZT 100)	T+1/t+1
23.	<b>USDKZTTDTM</b>	USD	US Dollar	Kazakh tenge	USD 100,000; USD 1 for off book deals.	KZT 0.000001	KZT 0.000001	KZT 0.000001	T+0/t+1
24.	<b>USDKZTTMSP</b>	USD	US Dollar	Kazakh tenge	USD 100,000; USD 1 for off book deals.	KZT 0.000001	KZT 0.000001	KZT 0.000001	T+1/t+1
25.	<b>TRY_TODTOM</b>	TRY	Turkish lira	Russian rouble	TRY 100,000; TRY 1 for off-book deals.	RUB 0.000001	RUB 0.0001	RUB 0.000001	T+0/t+1
26.	<b>USDTRYTDTM</b>	USD	US Dollar	Turkish lira	USD 100,000; USD 1 for off book deals.	TRY 0.000001	TRY 0.000001	TRY 0.000001	T+0/t+1
27.	<b>USDTRYTMSP</b>	USD	US Dollar	Turkish lira	USD 100,000; USD 1 for off book deals.	TRY 0.000001	TRY 0.000001	TRY 0.000001	T+1/t+1
28.	<b>JPY_TODTOM</b>	JPY	Japanese yen	Russian rouble	JPY 1,000,000; JPY 1 for off-book deals.	RUB 0.0001 (for JPY 100)	JPY 0.0001	JPY 0.0001	T+0/t+1
29.	<b>USDJPYTDTM<sup>3</sup></b>	USD	US Dollar	Japanese yen	USD 100,000; USD 1 for off book deals.	JPY 0.0001	JPY 0.0001	JPY 0.0001	T+0/t+1
30.	<b>USDJPYTMSP<sup>3</sup></b>	USD	US Dollar	Japanese yen	USD 100,000; USD 1 for off book deals.	JPY 0.0001	JPY 0.0001	JPY 0.0001	T+1/t+1

No	Swap deal code	Lot currency code	Lot currency name	Quote currency name	Lot	Price tick	Base rate accuracy	Final rate accuracy	Settlement date for the first and second parts of the deal (T+n/t+d) <sup>1</sup>
31.	<b>GLD_TODTOM</b>	GLD	Gold	Russian rouble	1,000.0 g of gold (max order size is 3,000,000.0 g of gold); 1.0 g of gold for off book deals (max order size is 3,000,000.0 g of gold).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
32.	<b>GLD_TOMSPT</b>	GLD	Gold	Russian rouble	1,000.0 g of gold (max order size is 3,000,000.0 g of gold); 1.0 g of gold for off book deals (max order size is 3,000,000.0 g of gold).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+1/t+1
33.	<b>SLV_TODTOM</b>	SLV	Silver	Russian rouble	50,000.0 g of silver (max order size is 50,000,000.0 g of silver); 1.0 g of silver for off book deals (max order size is 50,000,000.0 g of silver).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+0/t+1
34.	<b>SLV_TOMSPT</b>	SLV	Silver	Russian rouble	50,000.0 g of silver (max order size is 50,000,000.0 g of silver); 1.0 g of silver for off book deals (max order size is 50,000,000.0 g of silver).	RUB 0.0001	RUB 0.0001	RUB 0.0001	T+1/t+1

<sup>1</sup> T+n is the date (n) calendar days after trade date (T)

If the settlement date of a T+0 deal falls on a non-settlement day for the relevant currencies, T+0/t+1 swaps do not trade on that day.

If the settlement date of a T+1 deal which is the first part of a swap deal falls on a non-settlement day for pertinent currencies, the deal is settled on the next settlement day.

t+d is the date (d) calendar days after the settlement date of the first part of a swap deal (settlement date of the second part of the deal).

If the settlement date of a T+1 spot deal which is the second part of a swap deal falls on a non-settlement day for the relevant currencies, the deal is to be settled on the next settlement day.

<sup>2</sup> only trading in Auction with the Bank of Russia Mode is available.

<sup>3</sup> For USD/JPY instruments, the total amount of the deal in the quote currency is rounded to the whole JPY values according to mathematical rules.