**APPROVED**

Order by the Chairman of the Executive Board

Public Joint-Stock Company Moscow Exchange MICEX-RTS

(Order No. МБ-П-2021-3490 dated 29 November 2021)

**LIST OF PARAMETERS for PHYSICALLY DELIVERED WHEAT FUTURES**

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **No.** | **Name of the Contract** | **Code of the underlying asset\*** | **Underlying asset** | **Basic characteristic of the underlying asset** | **Delivery basis** | **Basis codes** | **Contract lot** | **Tick** | **Tick value** | **Delivery unit** |
|  | Physically- Delivered 4 Class Wheat Futures Contract | WH4 | 4 class wheat | 4 class,  according to GOST 9353-2016 subject to quality characteristics given in Appendix 1 | 1.Rossosh Elevator JSC  2.Grain House Povorino JSC  3.Bryansk Diary Plant PJSC  4.Izmalkovo Elevator JSC  5.Commodity Kolodeznoe Elevator LLC  6.Lgovagroinvest LLC  7.Karian-Stroganovsly Elevator CJSC  8.Octyabrskoe JSC  9.VKZ JSC  10.Ukholovohleboprodukt JSC  11.Kastorenskoe Bread Reception Facility LLC  12.Rusagro-Invest (Chaplyzhensky elevator) LLC  13.Rusagro-Invest (Shebekinsky elevator) LLC  14. Agrotechnologii (Dmitrievsky elevator) LLC  15. Agrotechnologies (Zherdevsky elevator) LLC  16.APO Aurora JSC | 1.ROSS  2.PVHB  3.BUTR  4.IZML  5.KODK  6.LGAI  7.KAST  8.OKTB  9.VKZO  10.UHPR  11.KSTR  12.TCHP  13.SHEB  14.DMTR  15.ZHRD  16.AVRO | 25 (twenty-five) t | RUB 10 | RUB 250 | 200 t |

\*Example for a deliverable futures contract: code (designation) «WH4-03.21» means a contract expiring March 2021

**Appendix 1 to the List of parameters for**

**Physically Delivered Futures on Wheat**

**Discounts/surcharges to settlement price for delivery basis per ton, excl. of VAT**

|  |  |  |  |
| --- | --- | --- | --- |
| **Delivery basis** | **Basis codes** | **Discount/surcharge to contract settlement price** | **Delivery unit** |
| Rossosh Elevator | ROSS | + RUB 126 | 200 t |
| Grain House Povorino JSC | PVHB | - RUB 227 | 200 t |
| Bryansk Diary Plant PJSC | BUTR | - RUB 129 | 200 t |
| Izmalkovo Elevator JSC | IZML | - RUB 323 | 200 t |
| Commodity Kolodeznoe Elevator LLC | KODK | - RUB 33 | 200 t |
| Lgovagroinvest LLC | LGAI | - RUB 416 | 200 t |
| Karian-Stroganovsly Elevator CJSC | KAST | - RUB 362 | 200 t |
| Octyabrskoe JSC | OKTB | - RUB 323 | 200 t |
| VKZ JSC | VKZO | - RUB 362 | 200 t |
| Ukholovohleboprodukt JSC | UHPR | - RUB 362 | 200 t |
| Kastorenskoe Bread Reception Facility LLC | KSTR | - RUB 172 | 200 t |
| Rusagro-Invest (Chaplyzhensky elevator) LLC | TCHP | - RUB 268 | 200 t |
| Rusagro-Invest (Shebekinsky elevator) LLC | SHEB | - RUB 470 | 200 t |
| Agrotechnologii (Dmitrievsky elevator) LLC | DMTR | - RUB 268 | 200 t |
| Agrotechnologies (Zherdevsky elevator) LLC | ZHRD | - RUB 323 | 200 t |
| APO Aurora JSC | AVRO | - RUB 268 | 200 t |

**Discounts/surcharges to settlement price for the quality of the underlying asset, per ton, RUB excluding VAT:**

|  |  |
| --- | --- |
| **Quality characteristics of the underlying asset** | **Discount/surcharge to contract settlement price** |
| * Protein content in terms of dry substance: **min. 12.5%**; * Gluten content: min. 18.0%; * Gluten quality, IDK, unit: max.95; * Falling number: min. 250 sec; * Specific weight: min. 750 g/l; * Moisture: max. 14.0%; * Foreign matter: max. 2.0%; * Grain impurity: max. 5%. | RUB 0 |