**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 JSC2.Grain House Povorino JSC3.Bryansk Diary Plant PJSC 4.Izmalkovo Elevator JSC5.Commodity Kolodeznoe Elevator LLC6.Lgovagroinvest LLC7.Karian-Stroganovsly Elevator CJSC8.Octyabrskoe JSC9.VKZ JSC10.Ukholovohleboprodukt JSC11.Kastorenskoe Bread Reception Facility LLC12.Rusagro-Invest (Chaplyzhensky elevator) LLC13.Rusagro-Invest (Shebekinsky elevator) LLC14. Agrotechnologii (Dmitrievsky elevator) LLC15. Agrotechnologies (Zherdevsky elevator) LLC16.APO Aurora JSC | 1.ROSS2.PVHB3.BUTR4.IZML5.KODK6.LGAI7.KAST8.OKTB9.VKZO10.UHPR11.KSTR12.TCHP13.SHEB14.DMTR15.ZHRD16.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  |