**APPROVED**

Order by the Chairman of the Executive Board

Public Joint-Stock Company Moscow Exchange MICEX-RTS

(Order No. МБ-П-2022-646 dated 24 March 2022)

**LIST OF PARAMETERS**

**FOR DELIVERABLE AGRICULTURAL 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** | **Min delivery unit**  |
|  | Physically- Delivered 4 Class Wheat Futures Contract | WH4 | Wheat, class 4 | Wheat, class 4according to GOST 9353-2016 subject to quality characteristics given in Appendix 1 | 1. Rossosh Elevator2. 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 | one (1) ton | RUB 10 | RUB 10 | 200 t |

\* Example for a deliverable futures contract: contract code (designation) «WH4-09.22» means a contract expiring September 2022.

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

**deliverable agricultural futures**

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

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Underlying asset** | **Delivery basis** | **Basis codes** | **Discount/surcharge to contract settlement price** | **Min delivery unit** |
| Wheat, class 4 | 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:**

|  |  |  |
| --- | --- | --- |
| **Underlying asset** | **Quality characteristics of the underlying asset** | **Discount/surcharge to contract settlement price** |
| Wheat, class 4 | * 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 |