

Last update: 10/29/2020

Micro S&P 500 Futures Contract (WSP) Market Maker Program rules

The market makers accredited for this program will quote bids and offers in accordance with the following activity parameters:

Ticker	Max Spread	Min Quantity	Min act during trading session	Maturities
WSP	1.5	40	80%	1st and 2nd
WS1	1.5	40	80%	Mandatory activity in 1st contract month of WSP on T-4 and T-3

Parameters valid from: December 14, 2020

Changelog:

Ticker	Change	Date
WSP and WS1	Inclusion of parameters for Micro S&P 500 Futures Program active from 12/14/2020 to 12/10/2021	10/29/2020