

Contract or Structured Transaction	Group	Maximum Size per Order	Continuous Trading	First Trade Auction
<b>DDI</b>	F1	5.000	Yes	Yes
<b>FRC</b>	R1	10.000	Yes	No
	R2	10.000	Yes	No
<b>SCC</b>	F2	5.000	No	No
<b>DCO</b>	F3	300	Yes	Yes
<b>FRO</b>	F5	10.000	Yes	Yes
	F6	300	Yes	Yes
<b>SCS</b>	F4	5.000	No	Yes
<b>T10</b>	O2	320	No	No
<b>FRI</b>	E9	10.000	Yes	No
<b>FRF</b>	E9	10.000	Yes	No

\* When the front month is January, the first contract month of the following year will be used.

\*\* Upper rejection tunnel = Long expiration upper rejection tunnel - Short expiration lower rejection tunnel

\*\* Lower rejection tunnel = Long expiration lower rejection tunnel - Short expiration upper rejection tunnel

Contract or Structured Transaction	Group	Auction parameters														
		Pre-opening					Trading					Call				
		Duration	Critical Phase	Extension	Duration of each Extension	Random	Duration	Critical Phase	Extension	Duration of each Extension	Random	Duration	Critical Phase	Extension	Duration of each Extension	Random
DDI	F1	5 min	30 sec.	One	30 sec.	Yes	5 min	30 sec.	Two	1 min	Yes	-	-	-	-	-
FRC	R1	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	1 min	30 sec.	One	1 min	Yes
	R2	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	1 min	30 sec.	One	1 min	Yes
SCC	F2	5 min	30 sec.	One	30 sec.	Yes	5 min	30 sec.	Two	1 min	Yes	-	-	-	-	-
DCCO	F3	5 min	30 sec.	One	30 sec.	Yes	5 min	30 sec.	Two	1 min	Yes	-	-	-	-	-
FRO	F5	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	1 min	30 sec.	One	1 min	Yes
	F6	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	1 min	30 sec.	One	1 min	Yes
SCS	F4	5 min	30 sec.	One	30 sec.	Yes	5 min	30 sec.	Two	1 min	Yes	-	-	-	-	-
T10	O2	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	-	-	-	-	-
FRI	E9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
FRF	E9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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 \*\* Upper rejection tunnel = Long expiration \*\* Upper rejection tunnel = Long expiration upper rejection tunnel - Short expiration lower rejection tunnel  
 \*\* Lower rejection tunnel = Long expiration \*\* Lower rejection tunnel = Long expiration lower rejection tunnel - Short expiration upper rejection tunnel

Contract or Structured Transaction	Group	Trading Tunnels Parameters									
		Rejection (bps)		Auction (bps)		Weighted Average Price (bps)		Protection Based on Price for Auctions (bps)		Protection Based on Quantity for Auctions	Protection Based on Concentration for Auctions
		Parameters	MidPoint Type	Parameters	MidPoint Type	Parameters	MidPoint Type	Parameters	MidPoint Type		
<b>DDI</b>	F1	ND	-	0	-	-	-	-	-	50.000	-
<b>FRC</b>	R1	+/- 50 (bps)	Most Recent	+/- 10 (bps)	Most Recent <sup>1</sup>	+/- 15 (bps)	Last Trade Price	+/- 20 (bps)	Last Trade Price	25.000	-
	R2	+/- 50 (bps)	Most Recent	+/- 14 (bps)	Most Recent <sup>1</sup>	+/- 15 (bps)	Last Trade Price	+/- 27 (bps)	Last Trade Price	3.500	-
<b>SCC</b>	F2	ND	-	0	-	-	-	-	-	-	-
<b>DCO</b>	F3	ND	-	0	-	-	-	-	-	-	-
<b>FRO</b>	F5	+/- 30 (bps)	C-LAST	+/- 20 (bps)	C-LAST <sup>1</sup>	+/- 45 (bps)	Last Trade Price	+/- 30 (bps)	Last Trade Price	-	-
	F6	+/- 30 (bps)	C-LAST	+/- 20 (bps)	C-LAST <sup>1</sup>	+/- 45 (bps)	Last Trade Price	+/- 30 (bps)	Last Trade Price	-	-
<b>SCS</b>	F4	ND	-	0	-	-	-	-	-	-	-
<b>T10</b>	O2	+/- 0,80%	C-LAST	+/- 0,40%	C-LAST <sup>1</sup>	+/- 0,70%	Last Trade Price	+/- 1,30%	Last Trade Price	50	-
<b>FRI</b>	E9	+/- 34 (bps)	Most Recent	+/- 17 (bps)	-	-	-	-	-	-	-
<b>FRF</b>	E9	+/- 58 (bps)	Most Recent	+/- 29 (bps)	-	-	-	-	-	-	-

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<sup>1</sup> Upper rejection tunnel = Long expiration <sup>2</sup> Upper rejection tunnel = Long expiration upper rejection tunnel - Short expiration lower rejection tunnel  
<sup>2</sup> Lower rejection tunnel = Long expiration <sup>3</sup> Lower rejection tunnel = Long expiration lower rejection tunnel - Short expiration upper rejection tunnel