

| Contract or Structured Transaction | Group | Maximum Size per Order | Continuous Trading | First Trade Auction |
|------------------------------------|-------|------------------------|--------------------|---------------------|
| ICF                                | L1    | 300                    | Yes                | No                  |
|                                    | L2    | 300                    | Yes                | No                  |
|                                    | L3    | 300                    | Yes                | No                  |
| CNL                                | G1    | 450                    | Yes                | No                  |
|                                    | G2    | 450                    | Yes                | No                  |
|                                    | G3    | 450                    | Yes                | No                  |
| CL1                                | G4    | 450                    | Yes                | No                  |
|                                    | G5    | 450                    | Yes                | No                  |
|                                    | G6    | 450                    | Yes                | No                  |
| CR1                                | L4    | 300                    | Yes                | No                  |
|                                    | L5    | 300                    | Yes                | No                  |
|                                    | L6    | 300                    | Yes                | No                  |
| BGI                                | K1    | 600                    | Yes                | No                  |
|                                    | K2    | 300                    | Yes                | No                  |
| BR1                                | K4    | 1.000                  | Yes                | No                  |
|                                    | K5    | 300                    | Yes                | No                  |
| ETH                                | H1    | 1.000                  | Yes                | No                  |
|                                    | H2    | 300                    | Yes                | No                  |
| ET1                                | H4    | 1.000                  | Yes                | No                  |
|                                    | H5    | 300                    | Yes                | No                  |
| CCM                                | M3    | 2.400                  | Yes                | No                  |
|                                    | M4    | 900                    | Yes                | No                  |
| MR1                                | M6    | 1.000                  | Yes                | No                  |
|                                    | M7    | 900                    | Yes                | No                  |
| SOY                                | N1    | 300                    | Yes                | No                  |
|                                    | N2    | 300                    | Yes                | No                  |
| SO1                                | N3    | 240                    | Yes                | No                  |
|                                    | N4    | 240                    | Yes                | No                  |
| SJC                                | N6    | 300                    | Yes                | No                  |
|                                    | N7    | 300                    | Yes                | No                  |
| SC1                                | N8    | 300                    | Yes                | No                  |
|                                    | N9    | 300                    | Yes                | No                  |
| GLD                                | A1    | 900                    | Yes                | No                  |
| GL1                                | A2    | 900                    | Yes                | No                  |

| 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 |
| ICF                                | L1    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | L2    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | L3    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| CR1                                | L4    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | L5    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | L6    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| CNL                                | G1    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | G2    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | G3    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| CL1                                | G4    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | G5    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | G6    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| BGI                                | K1    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | K2    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| BR1                                | K4    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | K5    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| ETH                                | H1    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | H2    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| ET1                                | H4    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | H5    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| CCM                                | M3    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | M4    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| MR1                                | M6    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | M7    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| SOY                                | N1    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | N2    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| SO1                                | N3    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | N4    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| SJC                                | N6    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
|                                    | N7    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| SC1                                | N8    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Two       | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
|                                    | N9    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 2 min    | 30 seg.        | Three     | 1 min                      | Yes    | -        | -              | -         | -                          | -      |
| GLD                                | A1    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |
| GL1                                | A2    | 5 min              | 30 seg.        | One       | 30 seg.                    | Yes    | 1 min    | 15 seg.        | Two       | 30 seg.                    | Yes    | -        | -              | -         | -                          | -      |

| Contract or Structured Transaction | Group | Auction Parameters |               |                |               |                               |                   |                  |                                               |                  |                                                  |
|------------------------------------|-------|--------------------|---------------|----------------|---------------|-------------------------------|-------------------|------------------|-----------------------------------------------|------------------|--------------------------------------------------|
|                                    |       | Rejection Tunnel   |               | Auction Tunnel |               | Weighted Average Price Tunnel |                   |                  | Protection Tunnel Based on Price for Auctions |                  | Protection Tunnel Based on Quantity for Auctions |
|                                    |       | Parameters         | MidPoint Type | Parameters     | MidPoint Type | Parameters                    | Calculation Range | MidPoint Type    | Parameters                                    | MidPoint Type    |                                                  |
| ICF                                | L1    | +/- 2,60 %         | Most Recent   | +/- 1,30 %     | Most Recent   | +/- 1,90 %                    | 5 minutes         | Last Trade Price | +/- 3,30 %                                    | Last Trade Price | 50                                               |
|                                    | L2    | +/- 2,50 %         | Most Recent   | +/- 2,00 %     | Most Recent   | +/- 2,20 %                    | 5 minutes         | Last Trade Price | +/- 2,50 %                                    | Last Trade Price | 50                                               |
|                                    | L3    | +/- 5,00 %         | Most Recent   | +/- 2,50 %     | Most Recent   | +/- 2,50 %                    | 5 minutes         | Last Trade Price | +/- 3,30 %                                    | Last Trade Price | 50                                               |
| CR1                                | L4    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | C-LAST        | -                             | -                 | -                | +/- 50,00 %                                   | Last Trade Price | 50                                               |
|                                    | L5    | +/- 30,00 %        | C-LAST        | +/- 10,00 %    | C-LAST        | -                             | -                 | -                | +/- 20,00 %                                   | Last Trade Price | 50                                               |
|                                    | L6    | +/- 50,00 %        | C-LAST        | 0              | C-LAST        | -                             | -                 | -                | +/- 50,00 %                                   | Last Trade Price | 50                                               |
| CNL                                | G1    | +/- 2,60 %         | Most Recent   | +/- 1,30 %     | Most Recent   | +/- 1,90 %                    | 5 minutes         | Last Trade Price | +/- 2,50 %                                    | Last Trade Price | 50                                               |
|                                    | G2    | +/- 2,60 %         | Most Recent   | +/- 1,30 %     | Most Recent   | +/- 1,90 %                    | 5 minutes         | Last Trade Price | +/- 2,50 %                                    | Last Trade Price | 50                                               |
|                                    | G3    | +/- 5,00 %         | Most Recent   | +/- 2,50 %     | Most Recent   | +/- 2,50 %                    | 5 minutes         | Last Trade Price | +/- 3,30 %                                    | Last Trade Price | 50                                               |
| CL1                                | G4    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | C-LAST        | +/- 20,00 %                   | 5 minutes         | Last Trade Price | +/- 50,00 %                                   | Last Trade Price | 50                                               |
|                                    | G5    | +/- 30,00 %        | C-LAST        | +/- 10,00 %    | C-LAST        | +/- 10,00 %                   | 5 minutes         | Last Trade Price | +/- 20,00 %                                   | Last Trade Price | 50                                               |
|                                    | G6    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | C-LAST        | +/- 20,00 %                   | 5 minutes         | Last Trade Price | +/- 50,00 %                                   | Last Trade Price | 50                                               |
| BGI                                | K1    | +/- 1,70 %         | Most Recent   | +/- 0,85 %     | Most Recent   | +/- 1,10 %                    | 1 minute          | Last Trade Price | +/- 1,00 %                                    | Last Trade Price | 50                                               |
|                                    | K2    | +/- 5,00 %         | Most Recent   | +/- 2,50 %     | Most Recent   | +/- 2,50 %                    | 5 minutes         | Last Trade Price | +/- 2,30 %                                    | Last Trade Price | 50                                               |
| BR1                                | K4    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | C-LAST        | -                             | -                 | -                | +/- 50,00 %                                   | Last Trade Price | -                                                |
|                                    | K5    | +/- 50,00 %        | C-LAST        | +/- 10,00 %    | C-LAST        | -                             | -                 | -                | +/- 20,00 %                                   | Last Trade Price | 50                                               |
| ETH                                | H1    | +/- 2,50 %         | Most Recent   | +/- 1,00 %     | Most Recent   | +/- 3,00 %                    | 5 minutes         | Last Trade Price | +/- 2,50 %                                    | Last Trade Price | -                                                |
|                                    | H2    | +/- 4,00 %         | Most Recent   | +/- 2,00 %     | Most Recent   | +/- 2,20 %                    | 5 minutes         | Last Trade Price | +/- 4,80 %                                    | Last Trade Price | 50                                               |
| ET1                                | H4    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | Most Recent   | +/- 20,00 %                   | 5 minutes         | Last Trade Price | +/- 50,00 %                                   | Last Trade Price | -                                                |
|                                    | H5    | +/- 50,00 %        | C-LAST        | +/- 10,00 %    | Most Recent   | +/- 10,00 %                   | 5 minutes         | Last Trade Price | +/- 20,00 %                                   | Last Trade Price | 50                                               |
| CCM                                | M3    | +/- 2,20 %         | Most Recent   | +/- 1,10 %     | Most Recent   | +/- 1,30 %                    | 1 minute          | Last Trade Price | +/- 1,30 %                                    | Last Trade Price | 50                                               |
|                                    | M4    | +/- 3,80 %         | Most Recent   | +/- 3,40 %     | Most Recent   | +/- 3,40 %                    | 5 minutes         | Last Trade Price | +/- 3,50 %                                    | Last Trade Price | 50                                               |
| MR1                                | M6    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | C-LAST        | -                             | -                 | -                | +/- 50,00 %                                   | Last Trade Price | -                                                |
|                                    | M7    | +/- 50,00 %        | C-LAST        | +/- 10,00 %    | C-LAST        | -                             | -                 | -                | +/- 20,00 %                                   | Last Trade Price | 50                                               |
| SOY                                | N1    | +/- 6,00 %         | Most Recent   | +/- 2,20 %     | Most Recent   | +/- 4,00 %                    | 5 minutes         | Last Trade Price | +/- 4,00 %                                    | Last Trade Price | 50                                               |
|                                    | N2    | +/- 6,00 %         | Most Recent   | +/- 2,20 %     | Most Recent   | +/- 4,00 %                    | 5 minutes         | Last Trade Price | +/- 4,00 %                                    | Last Trade Price | 50                                               |
| SO1                                | N3    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | C-LAST        | +/- 20,00 %                   | 5 minutes         | Last Trade Price | +/- 50,00 %                                   | Last Trade Price | 50                                               |
|                                    | N4    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | C-LAST        | +/- 20,00 %                   | 5 minutes         | Last Trade Price | +/- 50,00 %                                   | Last Trade Price | 50                                               |
| SJC                                | N6    | +/- 2,80 %         | Most Recent   | +/- 1,40 %     | Most Recent   | +/- 2,00 %                    | 5 minutes         | Last Trade Price | +/- 4,60 %                                    | Last Trade Price | 50                                               |
|                                    | N7    | +/- 2,80 %         | Most Recent   | +/- 1,40 %     | Most Recent   | +/- 2,00 %                    | 5 minutes         | Last Trade Price | +/- 4,60 %                                    | Last Trade Price | 50                                               |
| SC1                                | N8    | +/- 50,00 %        | C-LAST        | +/- 10,00 %    | C-LAST        | +/- 10,00 %                   | 5 minutes         | Last Trade Price | +/- 20,00 %                                   | Last Trade Price | 50                                               |
|                                    | N9    | +/- 50,00 %        | C-LAST        | 0              | C-LAST        | 0                             | 5 minutes         | Last Trade Price | +/- 50,00 %                                   | Last Trade Price | 50                                               |
| GLD                                | A1    | +/- 2,00 %         | Most Recent   | +/- 1,00 %     | Most Recent   | +/- 1,00 %                    | 1 minute          | Last Trade Price | +/- 1,00 %                                    | Last Trade Price | 3000                                             |
| GL1                                | A2    | +/- 50,00 %        | C-LAST        | +/- 20,00 %    | C-LAST        | -                             | -                 | -                | +/- 50,00 %                                   | Last Trade Price | 3000                                             |