

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	Yes

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	+/- 20,00 %	1 minute	Last Trade Price	+/- 50,00 %	Last Trade Price	3000