

Contract or Structured Transaction	Group	Contract month	Maximum Size per Order	Continuous Trading	First Trade Auction
DAP	P4	All contract months up until the first month of the next year	3.000	Yes	No
	P4	Other contract months			
	P6	All contract months			
DAF	E7		3.000	Yes	No
DAI	E7		3.000	Yes	No
IAP	P2	All contract months	1.000	No	Yes
DDM	P3	All contract months	1.000	No	Yes

\*\* 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	Contract month	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
DAP	P4	All contract months up until the first month of the next year	5 min	30 Sec.	One	30 Sec.	Yes	1 min	15 Sec.	Two	30 Sec.	Yes	1 min e 30 Sec	30 Sec.	One	1 min	Yes
	P4	Other contract months	5 min	30 Sec.	One	30 Sec.	Yes	1 min	15 Sec.	Two	30 Sec.	Yes	1 min e 30 Sec	30 Sec.	One	1 min	Yes
	P6	All contract months	5 min	30 Sec.	One	30 Sec.	Yes	2 min	30 Sec.	Two	1 min	Yes	1 min e 30 Sec	30 Sec.	One	1 min	Yes
DAF	E7		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
DAI	E7		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
IAP	P2	All contract months	5 min	30 Sec.	One	30 Sec.	Yes	2 min	30 Sec.	Two	1 min	Yes	1 min	30 Sec.	Two	1 min	Yes
DDM	P3	All contract months	5 min	30 Sec.	One	30 Sec.	Yes	2 min	30 Sec.	Two	1 min	Yes	1 min	30 Sec.	Two	1 min	Yes

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Contract or Structured Transaction	Group	Contract month	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		
DAP	P4	All contract months up until the first month of the next year	+/- 220 (bps)	Most Recent <sup>1</sup>	+/- 110 (bps)	Most Recent	+/- 120 (bps)	Last Trade Price	+/- 60 (bps)	Last Trade Price	3.500	-
	P4	Other contract months			+/- 15 (bps)		+/- 25 (bps)	Last Trade Price	+/- 30 (bps)	Last Trade Price	2.350	-
	P6	All contract months			+/- 20 (bps)		+/- 30 (bps)	Last Trade Price	+/- 30 (bps)	Last Trade Price	500	-
DAF	E7		+/- 42 (bps)	Most Recent	+/- 21 (bps)	-	-	-	-	-	-	-
DAI	E7		+/- 60 (bps)	Most Recent	+/- 30 (bps)	-	-	-	-	-	-	-
IAP	P2	All contract months	ND	-	0	C-LAST	-	-	-	-	-	-
DDM	P3	All contract months	ND	-	0	C-LAST	-	-	-	-	-	-

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