

Contract or Structured Transaction	Group	Maximum Size per Order	Continuous Trading	First Trade Auction
DDI	F1	10000	Yes	No
	R1	10000	Yes	No
	R2	10000	Yes	No
TIE	D1A	10000	Yes	No
	D1B	10000	Yes	No
	D1C	10000	Yes	No
SFR	D1D	7500	Yes	No
	D1E	7500	Yes	No
	D1F	7500	Yes	No
EST	D1G	7500	Yes	No
	D1H	7500	Yes	No
	D1I	7500	Yes	No
FRC	R1	10000	Yes	No
	R2	10000	Yes	No
SCC	F2	5000	No	No
DCO	F3	300	No	Yes
FRO	F5	10000	Yes	Yes
	F6	300	Yes	Yes
SCS	F4	5000	No	Yes
T10	O2	320	Yes	No
FRI	F9	10000	Yes	No
FRF	E9	10000	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
DDI	F1	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg	Yes	-	-	-	-	-
	E2	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg	Two	30 seg	Yes	-	-	-	-	-
	E3	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg	Two	1 min	Yes	-	-	-	-	-
TIE	D1A	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg	Yes	-	-	-	-	-
	D1B	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg	Two	30 seg	Yes	-	-	-	-	-
	D1C	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg	Two	1 min	Yes	-	-	-	-	-
SFR	D1D	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg	Yes	-	-	-	-	-
	D1E	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg	Two	30 seg	Yes	-	-	-	-	-
	D1F	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg	Two	1 min	Yes	-	-	-	-	-
EST	D1G	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg	Yes	-	-	-	-	-
	D1H	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg	Two	30 seg	Yes	-	-	-	-	-
	D1I	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg	Two	1 min	Yes	-	-	-	-	-
FRC	R1	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	1 min	30 seg.	One	1 min	Yes
	R2	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	1 min	30 seg.	One	1 min	Yes
SCC	F2	5 min	30 seg.	One	30 seg.	Yes	5 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
DCO	F3	5 min	30 seg.	One	30 seg.	Yes	5 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
FRO	F5	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	1 min	30 seg.	One	1 min	Yes
	F6	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	1 min	30 seg.	One	1 min	Yes
SCS	F4	5 min	30 seg.	One	30 seg.	Yes	5 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
T10	O2	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
FRI	F9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
FRF	E9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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	
DDI	F1	+/- 4000(bps)	Most Recent	+/- 2000 (bps)	Most Recent	+/- 2000 (bps)	5 minutes	Last Trade Price	+/- 4000 (bps)	Last Trade Price	50000
	E2	+/- 1000 (bps)	Most Recent	+/- 500 (bps)	Most Recent	+/- 500 (bps)	5 minutes	Last Trade Price	+/- 1000 (bps)	Last Trade Price	50000
	E3	+/- 200 (bps)	Most Recent	+/- 100 (bps)	Most Recent	+/- 100 (bps)	5 minutes	Last Trade Price	+/- 200 (bps)	Last Trade Price	50000
TIE	D1A	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	33000
	D1B	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	33000
	D1C	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	33000
SFR	D1D	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	25000
	D1E	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	25000
	D1F	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	25000
EST	D1G	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	25000
	D1H	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	25000
	D1I	+/- 26(bps)	Most Recent	-	-	+/- 15 (bps)	1 minute	Last Trade Price	+/- 15 (bps)	Last Trade Price	25000
FRC	R1	+/- 50 (bps)	Most Recent	+/- 10 (bps)	Most Recent	+/- 15 (bps)	5 minutes	Last Trade Price	+/- 20 (bps)	Last Trade Price	25000
	R2	+/- 50 (bps)	Most Recent	+/- 14 (bps)	Most Recent	+/- 15 (bps)	5 minutes	Last Trade Price	+/- 27 (bps)	Last Trade Price	3500
SCC	F2	-	-	0	-	-	-	-	-	-	-
DCO	F3	-	-	0	-	-	-	-	-	-	-
FRO	F5	+/- 30 (bps)	C-LAST	+/- 20 (bps)	C-LAST	+/- 45 (bps)	15 seconds	Last Trade Price	+/- 30 (bps)	Last Trade Price	-
	F6	+/- 30 (bps)	C-LAST	+/- 20 (bps)	C-LAST	+/- 45 (bps)	15 seconds	Last Trade Price	+/- 30 (bps)	Last Trade Price	-
SCS	F4	-	-	0	C-LAST	-	-	-	-	-	-
T10	O2	+/- 0,80%	C-LAST	+/- 0,40%	C-LAST	+/- 0,70%	5 minutes	Last Trade Price	+/- 1,30%	Last Trade Price	50
FRI	F9	+/- 34 (bps)	Most Recent	+/- 17 (bps)	-	-	-	-	-	-	-
FRF	E9	+/- 58 (bps)	Most Recent	+/- 29 (bps)	-	-	-	-	-	-	-