

Contract	Group	Maximum Size per Order	Continuous Trading	First Trade Auction
IND	B1	5,000	Yes	No
	B2	1,000	Yes	No
	B6	500	Yes	Yes
IR1	R6	10,000	Yes	Yes
	R7	1,000	Yes	Yes
	R8	500	Yes	Yes
WIN	W1	10,000	Yes	Yes
	W6	400	Yes	Yes
	W7	400	Yes	Yes
WI1	Z1	10,000	Yes	No
	Z2	1,000	Yes	No
	Z3	500	Yes	No
MIX	Q1	300	Yes	Yes
	Q2	500	No	Yes
HSI	Q5	500	Yes	Yes
	Q6	300	No	Yes
JSE	Q7	500	Yes	Yes
	Q8	300	No	Yes
ISP	B8	80	Yes	Yes
	B9	80	Yes	Yes
RSP	R4	300	Yes	Yes
	R5	1,000	Yes	No
WSP	S7	1,600	Yes	Yes
	S8	2,000	Yes	Yes
WS1	S5	300	Yes	Yes
	S6	2,000	Yes	No
DAX	Q9	100	Yes	No
DX1	Q0	100	Yes	Yes
ESX	Q9	100	Yes	No
ES1	Q0	100	Yes	Yes
BRI	B4	290	Yes	Yes
	B5	500	Yes	Yes
XFI	I6	15	Yes	No
XR1	I7	15	Yes	Yes
IMV	Q3	100	Yes	Yes
MV1	Q4	100	Yes	Yes
INK	Q3	300	Yes	No
INK1	Q4	300	Yes	Yes

Contract	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
IND	B1	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	5 min	30 sec.	One	30 sec.	Yes
	B2	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	5 min	30 sec.	One	30 sec.	Yes
	B6	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	5 min	30 sec.	One	30 sec.	Yes
IR1	R6	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	3 min	30 sec.	One	30 sec.	Yes
	R7	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	R8	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	-	-	-	-	-
WIN	W1	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	5 min	30 sec.	One	30 sec.	Yes
	W6	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	5 min	30 sec.	One	30 sec.	Yes
	W7	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	5 min	30 sec.	One	1 min	Yes
WI1	Z1	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	5 min	30 sec.	One	1 min	Yes
	Z2	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	5 min	30 sec.	One	1 min	Yes
	Z3	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	5 min	30 sec.	One	1 min	Yes
MIX	Q1	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	5 min	30 sec.	One	30 sec.	Yes
	Q2	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	5 min	30 sec.	One	30 sec.	Yes
HSI	Q5	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	5 min	30 sec.	One	1 min	Yes
	Q6	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
JSE	Q7	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
	Q8	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
ISP	B8	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
	B9	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
RSP	R4	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
	R5	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	3 min	30 sec.	One	1 min	Yes
WSP	S7	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	3 min	30 sec.	One	1 min	Yes
	S8	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
WS1	S5	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	-	-	-	-	-
	S6	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	3 min	30 sec.	One	30 sec.	Yes
DAX	Q9	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	3 min	30 sec.	One	1 min	Yes
DX1	Q0	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
ESX	Q9	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	3 min	30 sec.	One	1 min	Yes
ES1	Q0	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
BRI	B4	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	30 sec.	Yes	-	-	-	-	-
	B5	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	-	-	-	-	-
XFI	I6	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	15 sec.	Yes	-	-	-	-	-
XR1	I7	5 min	30 sec.	One	30 sec.	Yes	1 min	30 sec.	Two	15 sec.	Yes	-	-	-	-	-
IMV	Q3	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
MV1	Q4	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
INK	Q3	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes
NK1	Q4	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	2 min	30 sec.	One	1 min	Yes

Contract	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		
IND	B1	+/-1.00 %	Most Recent	+/- 0.50 %	Most Recent	+/- 0.80 %	Last Trade Price	+/-1.20 %	Last Trade Price	700	-
	B2	+/- 1.00 %	Most Recent	+/- 0.50 %	Most Recent	+/- 0.75 %	Last Trade Price	+/- 1.20 %	Last Trade Price	750	-
	B6	+/-1.00 %	Most Recent	+/- 0.80 %	Most Recent	+/- 0.75 %	Last Trade Price	+/-1.20 %	Last Trade Price	750	-
IR1	R6	+/- 10,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	2.600	-
	R7	+/- 20,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	500	-
	R8	+/-20,00 %	C-LAST	0	C-LAST	0	Last Trade Price	+/-20,00 %	Last Trade Price	500	-
WIN	W1	+/- 1.00 %	Most Recent	+/- 0.50 %	Most Recent	+/- 0.80 %	Last Trade Price	+/-1.20 %	Last Trade Price	15.000	-
	W6	+/- 2.60 %	Most Recent	+/- 1.30 %	Most Recent	+/- 2.40 %	Last Trade Price	+/-4.00 %	Last Trade Price	750	-
	W7	+/- 2.60 %	Most Recent	+/- 1.30 %	Most Recent	+/- 2.40 %	Last Trade Price	+/-4.00 %	Last Trade Price	750	-
WI1	Z1	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	3.000	-
	Z2	+/- 20,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	500	-
	Z3	+/- 20,00 %	C-LAST	0	C-LAST	0	Last Trade Price	+/- 20,00 %	Last Trade Price	500	-
MIX	Q1	+/- 3.00 %	C-LAST	+/- 1.25 %	C-LAST	+/- 1.25 %	Last Trade Price	+/- 3.00 %	Last Trade Price	-	-
	Q2	+/- 2.50 %	C-LAST	+/- 0.75 %	C-LAST	+/- 0.75 %	Last Trade Price	+/- 2.50 %	Last Trade Price	-	-
	Q5	+/-1.25 %	C-LAST	+/- 0.75 %	C-LAST	+/- 0.75 %	Last Trade Price	+/-1.25 %	Last Trade Price	-	-
HSI	Q6	+/-1.25 %	C-LAST	+/- 0.50 %	C-LAST	+/- 0.50 %	Last Trade Price	+/-1.25 %	Last Trade Price	50	-
	Q7	+/- 1.00 %	C-LAST	+/- 0.75 %	C-LAST	+/- 0.75 %	Last Trade Price	+/- 1.00 %	Last Trade Price	-	-
JSE	Q8	+/- 1.00 %	C-LAST	+/- 0.50 %	C-LAST	+/- 0.50 %	Last Trade Price	+/- 1.00 %	Last Trade Price	50	-
	B8	+/- 2.20 %	Most Recent	+/- 0.50 %	Most Recent	+/- 1.10 %	Last Trade Price	+/- 2.50 %	Last Trade Price	100	-
ISP	B9	+/- 2.20 %	Most Recent	+/- 0.50 %	Most Recent	+/- 1.10 %	Last Trade Price	+/- 0.50 %	Last Trade Price	200	-
	R4	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	100	-
RSP	R5	+/- 10,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	Last Trade Price	+/- 10,00 %	Last Trade Price	50	-
	S7	+/- 2.20 %	Most Recent	+/- 0.50 %	Most Recent	+/- 1.10 %	Last Trade Price	+/- 2.50 %	Last Trade Price	200	-
WSP	S8	+/-0.5 %	Most Recent	+/- 0.75 %	Most Recent	+/- 0.25 %	Last Trade Price	+/- 0.5 %	Last Trade Price	2.000	-
	S5	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
WS1	S6	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	-	-
	Q9	+/- 5.00 %	C-LAST	+/- 1.00 %	C-LAST	+/- 3.40 %	Last Trade Price	+/- 0.50 %	Last Trade Price	150	-
DAX	Q0	+/- 10,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
ESX	Q9	+/- 5.00 %	C-LAST	+/- 1.00 %	C-LAST	+/- 3.40 %	Last Trade Price	+/- 0.50 %	Last Trade Price	150	-
ES1	Q0	+/- 10,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
BRI	B4	+/-3.80 %	C-LAST	+/- 1.90 %	C-LAST	+/- 1.90 %	Last Trade Price	+/-3.00 %	Last Trade Price	50	-
	B5	+/-2.25 %	C-LAST	+/- 0.50 %	C-LAST	+/- 0.50 %	Last Trade Price	+/-2.25 %	Last Trade Price	50	-
XFI	I6	+/-4.00 %	C-LAST	+/- 2.00 %	C-LAST	+/- 2.50 %	Last Trade Price	+/- 3.00 %	Last Trade Price	50	-
XR1	I7	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
IMV	Q3	+/- 1.00 %	C-LAST	+/- 0.50 %	C-LAST	+/- 0.50 %	Last Trade Price	+/- 1.00 %	Last Trade Price	50	-
IMV1	Q4	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-
INK	Q3	+/- 4.60 %	C-LAST	+/- 0.5 %	C-LAST	+/- 3.0 %	Last Trade Price	+/- 1.00 %	Last Trade Price	50	-
NK1	Q4	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	Last Trade Price	+/- 20,00 %	Last Trade Price	50	-