

Last update: 11/18/2021

Micro S&P 500 Futures Contract (WSP) Market Maker Program rules

The market makers accredited for this program will quote bids and offers in accordance with the following activity parameters:

| Ticker | Max Spread | Min Quantity | Min act during trading session | Maturities |
|--------|------------|--------------|--------------------------------|--|
| WSP | 1.5 | 60 | 70% | 1st (until T-1) |
| WS1 | 1.5 | 60 | 70% | Mandatory activity in 1st contract month of WSP on T-4 and T-3 |

Parameters valid from: December 13, 2021

Changelog:

| Ticker | Change | Date |
|-------------|--|------------|
| WSP and WS1 | Inclusion of parameters for Micro S&P 500 Futures Program active from 12/13/2021 to 12/09/2022 | 11/18/2021 |