

Contract or Structured Transaction	Group	Maturity	Maximum Size per Order	Continuous Trading	First Trade Auction
DAP	P4	First 6 contract maturities and first January maturity with more than 6 months	3000	Yes	No
	P4	Other Maturities	3000	Yes	No
	P6	All Maturities	3000	Yes	No
DAF	E7	-	3000	Yes	No
DAI	F7	-	3000	Yes	No
IAP	P2	All Maturities	1000	No	Yes
DDM	P3	All Maturities	1000	No	Yes

Contract or Structured Transaction	Group	Maturity	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	First 6 contract maturities and first January maturity with more than 6 months	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	1 min and 30 sec	30 sec.	One	1 min	Yes
	P4	Other Maturities	5 min	30 sec.	One	30 sec.	Yes	1 min	15 sec.	Two	30 sec.	Yes	1 min and 30 sec	30 sec.	One	1 min	Yes
	P6	All Maturities	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	1 min and 30 sec	30 sec.	One	1 min	Yes
DAF	E7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
DAI	F7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
IAP	P2	All Maturities	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 Maturities	5 min	30 sec.	One	30 sec.	Yes	2 min	30 sec.	Two	1 min	Yes	1 min	30 sec.	Two	1 min	Yes

Contract or Structured Transaction	Group	Maturity	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	
DAP	P4	First 6 contract maturities and first January maturity with more than 6 months	+/-300 bps	Most Recent	+/-200 bps	Most Recent	+/- 200 bps	5 minutes	Last Trade Price	+/-60 bps	Last Trade Price	3500
	P4	Other Maturities	+/- 220 (bps)	Most Recent	+/- 15 (bps)	Most Recent	+/- 25 (bps)	5 minutes	Last Trade Price	+/- 30 (bps)	Last Trade Price	2350
	P6	All Maturities	+/- 220 (bps)	Most Recent	+/- 20 (bps)	Most Recent	+/- 30 (bps)	5 minutes	Last Trade Price	+/- 30 (bps)	Last Trade Price	500
DAF	E7	-	+/- 42 (bps)	Most Recent	+/- 21 (bps)	-	-	-	-	-	-	-
DAI	F7	-	+/- 60 (bps)	Most Recent	+/- 30 (bps)	-	-	-	-	-	-	-
IAP	P2	All Maturities	-	-	0	C-LAST	-	-	-	-	-	-
DDM	P3	All Maturities	-	-	0	C-LAST	-	-	-	-	-	-