

Contract or Structured Transaction	Group	Maximum Size per Order	Continuous Trading	First Trade Auction
IND	B1	500	Yes	No
	B2	1000	Yes	No
	B6	500	Yes	Yes
IR1	R6	10000	Yes	Yes
	R7	1000	Yes	Yes
	R8	500	Yes	Yes
WIN	W1	25000	Yes	No
	W6	400	Yes	No
	W7	400	Yes	No
W11	Z1	25000	Yes	Yes
	Z2	1000	Yes	Yes
	Z3	500	Yes	Yes
MIX	Q1	300	Yes	Yes
	Q2	500	Yes	Yes
HSI	Q5	500	Yes	Yes
	Q6	300	Yes	Yes
JSE	Q7	500	Yes	Yes
	Q8	300	Yes	Yes
ISP	B8	80	Yes	No
	B9	80	Yes	Yes
RSP	R4	300	Yes	Yes
	R5	1000	Yes	Yes
WSP	S7	1,600	Yes	No
	S8	2000	Yes	Yes
WS1	S5	300	Yes	Yes
	S6	1000	Yes	Yes
DAX	Q9	100	Yes	No
DX1	Q0	100	Yes	Yes
ESX	Q9	100	Yes	No
ES1	Q0	100	Yes	Yes
BRI	B4	290	Yes	No
	B5	500	Yes	No
VIX	B16	4100	Yes	No
VX1	B17	4100	Yes	Yes
SML	U1	500	Yes	No
SM1	U2	500	Yes	Yes
XFI	I6	15	Yes	No
XR1	I7	15	Yes	Yes
IMV	Q8	20	Yes	Yes
MV1	Q4	5	Yes	Yes

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
IND	B1	5 min	-	-	-	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
	B2	5 min	-	-	-	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
	B6	5 min	-	-	-	Yes	2 min	30 seg.	Two	1 min	Yes	5 min	30 seg.	One	1 min	Yes
IR1	R6	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
	R7	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
	R8	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	5 min	30 seg.	One	1 min	Yes
WIN	W1	5 min	-	-	-	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
	W6	5 min	-	-	-	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
	W7	5 min	-	-	-	Yes	2 min	30 seg.	Two	1 min	Yes	5 min	30 seg.	One	1 min	Yes
WI1	Z1	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
	Z2	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
	Z3	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	5 min	30 seg.	One	1 min	Yes
MIX	Q1	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	2 min	30 seg.	One	1 min	Yes
	Q2	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	2 min	30 seg.	One	1 min	Yes
HSI	Q5	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	2 min	30 seg.	One	1 min	Yes
	Q6	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	2 min	30 seg.	One	1 min	Yes
JSE	Q7	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	2 min	30 seg.	One	1 min	Yes
	Q8	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	2 min	30 seg.	One	1 min	Yes
ISP	B8	5 min	-	-	-	Yes	1 min	30 seg.	Two	30 seg.	Yes	3 min	30 seg.	One	1 min	Yes
	B9	5 min	-	-	-	Yes	2 min	30 seg.	Two	1 min	Yes	3 min	30 seg.	One	1 min	Yes
RSP	R4	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	30 seg.	Yes	-	-	-	-	-
	R5	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
WSP	S7	5 min	-	-	-	Yes	1 min	30 seg.	Two	30 seg.	Yes	3 min	30 seg.	One	1 min	Yes
	S8	5 min	-	-	-	Yes	2 min	30 seg.	Two	1 min	Yes	3 min	30 seg.	One	1 min	Yes
WS1	S5	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	30 seg.	Yes	-	-	-	-	-
	S6	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
DAX	Q9	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	30 seg.	Yes	3 min	30 seg.	One	1 min	Yes
DX1	Q0	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	30 seg.	Yes	-	-	-	-	-
ESX	Q9	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	30 seg.	Yes	3 min	30 seg.	One	1 min	Yes
ES1	Q0	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	30 seg.	Yes	-	-	-	-	-
BRI	B4	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	30 seg.	Yes	-	-	-	-	-
	B5	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	-	-	-	-	-
VIX	B16	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
VX1	B17	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
SML	U1	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
SM1	U2	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
XFI	I6	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	15 seg.	Yes	-	-	-	-	-
XR1	I7	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	15 seg.	Yes	-	-	-	-	-
IMV	Q8	5 min	30 seg.	One	30 seg.	Yes	2 min	30 seg.	Two	1 min	Yes	2 min	30 seg.	One	1 min	Yes
MV1	Q4	5 min	30 seg.	One	30 seg.	Yes	1 min	30 seg.	Two	30 seg.	Yes	-	-	-	-	-
MBR	B11	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes
MB1	B13	5 min	30 seg.	One	30 seg.	Yes	1 min	15 seg.	Two	30 seg.	Yes	5 min	30 seg.	One	1 min	Yes

Contract or Structured Transaction	Group	Auction Parameters									
		Rejection Tunnel		Auction Tunnel		Weighted Average Price Tunnel			Protection Tunnel Based		Protection Tunnel Based
		Parameters	MidPoint Type	Parameters	MidPoint Type	Parameters	Calculation Range	MidPoint Type	Parameters	MidPoint Type	on Quantity for Auctions
IND	B1	+/- 1,00 %	Most Recent	+/- 0,50 %	Most Recent	+/- 0,80 %	15 seconds	Last Trade Price	+/- 1,20 %	Last Trade Price	700
	B2	+/- 1,00 %	Most Recent	+/- 0,50 %	Most Recent	+/- 0,75 %	5 minutes	Last Trade Price	+/- 1,20 %	Last Trade Price	750
	B6	+/- 1,00 %	Most Recent	+/- 0,80 %	Most Recent	+/- 0,75 %	5 minutes	Last Trade Price	+/- 1,20 %	Last Trade Price	750
IR1	R6	+/- 10,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	15 seconds	Last Trade Price	+/- 20,00 %	Last Trade Price	2600
	R7	+/- 20,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	5 minutes	Last Trade Price	+/- 20,00 %	Last Trade Price	500
	R8	+/- 20,00 %	C-LAST	0	C-LAST	0	5 minutes	Last Trade Price	+/- 20,00 %	Last Trade Price	500
WIN	W1	+/- 1,00 %	Most Recent	+/- 0,50 %	Most Recent	+/- 0,80 %	15 seconds	Last Trade Price	+/- 1,20 %	Last Trade Price	32000
	W6	+/- 2,60 %	Most Recent	+/- 1,30 %	Most Recent	+/- 2,40 %	5 minutes	Last Trade Price	+/- 4,00 %	Last Trade Price	750
	W7	+/- 2,60 %	Most Recent	+/- 1,30 %	Most Recent	+/- 2,40 %	5 minutes	Last Trade Price	+/- 4,00 %	Last Trade Price	750
W11	Z1	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	15 seconds	Last Trade Price	+/- 20,00 %	Last Trade Price	3000
	Z2	+/- 20,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	5 minutes	Last Trade Price	+/- 20,00 %	Last Trade Price	500
	Z3	+/- 20,00 %	C-LAST	0	C-LAST	0	5 minutes	Last Trade Price	+/- 20,00 %	Last Trade Price	500
MIX	Q1	+/- 3,00 %	C-LAST	+/- 1,25 %	C-LAST	+/- 1,25 %	15 seconds	Last Trade Price	+/- 3,00 %	Last Trade Price	-
	Q2	+/- 2,50 %	C-LAST	+/- 0,75 %	C-LAST	+/- 0,75 %	15 seconds	Last Trade Price	+/- 2,50 %	Last Trade Price	-
HSI	Q5	+/- 1,25 %	C-LAST	+/- 0,75 %	C-LAST	+/- 0,75 %	15 seconds	Last Trade Price	+/- 1,25 %	Last Trade Price	-
	Q6	+/- 1,25 %	C-LAST	+/- 0,50 %	C-LAST	+/- 0,50 %	15 seconds	Last Trade Price	+/- 1,25 %	Last Trade Price	50
JSE	Q7	+/- 1,00 %	C-LAST	+/- 0,75 %	C-LAST	+/- 0,75 %	15 seconds	Last Trade Price	+/- 1,00 %	Last Trade Price	-
	Q8	+/- 1,00 %	C-LAST	+/- 0,50 %	C-LAST	+/- 0,50 %	15 seconds	Last Trade Price	+/- 1,00 %	Last Trade Price	50
ISP	B8	+/- 2,20 %	C-LAST	+/- 0,50 %	C-LAST	+/- 2,00 %	1 minute	Last Trade Price	+/- 2,50 %	Last Trade Price	100
	B9	+/- 2,20 %	C-LAST	+/- 1,50 %	C-LAST	+/- 3,00 %	5 minutes	Last Trade Price	+/- 2,50 %	Last Trade Price	200
RSP	R4	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	1 minute	Last Trade Price	+/- 20,00 %	Last Trade Price	100
	R5	+/- 10,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	15 seconds	Last Trade Price	+/- 10,00 %	Last Trade Price	50
WSP	S7	+/- 2,20 %	C-LAST	+/- 0,50 %	C-LAST	+/- 2,00 %	1 minute	Last Trade Price	+/- 2,50 %	Last Trade Price	200
	S8	+/- 2,20 %	C-LAST	+/- 1,50 %	C-LAST	+/- 3,00 %	5 minutes	Last Trade Price	+/- 2,50 %	Last Trade Price	2000
WS1	S5	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	1 minute	Last Trade Price	+/- 20,00 %	Last Trade Price	50
	S6	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	1 minute	Last Trade Price	+/- 20,00 %	Last Trade Price	-
DAX	Q9	+/- 5,00 %	C-LAST	+/- 1,00 %	C-LAST	+/- 3,40 %	5 minutes	Last Trade Price	+/- 0,50 %	Last Trade Price	150
DX1	Q0	+/- 10,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	15 seconds	Last Trade Price	+/- 20,00 %	Last Trade Price	50
ESX	Q9	+/- 5,00 %	C-LAST	+/- 1,00 %	C-LAST	+/- 3,40 %	5 minutes	Last Trade Price	+/- 0,50 %	Last Trade Price	150
ES1	Q0	+/- 10,00 %	C-LAST	+/- 5,00 %	C-LAST	+/- 5,00 %	15 seconds	Last Trade Price	+/- 20,00 %	Last Trade Price	50
BRI	B4	+/- 3,80 %	C-LAST	+/- 1,90 %	C-LAST	+/- 1,90 %	5 minutes	Last Trade Price	+/- 3,00 %	Last Trade Price	50
	B5	+/- 2,25 %	C-LAST	+/- 0,50 %	C-LAST	+/- 0,50 %	15 seconds	Last Trade Price	+/- 2,25 %	Last Trade Price	50
VIX	B16	+/- 15,00 %	Most Recent	+/- 7,50 %	Most Recent	+/- 7,50 %	1 minute	Last Trade Price	+/- 7,50 %	Last Trade Price	13700
VX1	B17	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	1 minute	Last Trade Price	+/- 10,00 %	Last Trade Price	13700
SML	U1	+/- 6,00 %	Most Recent	+/- 3,00 %	Most Recent	+/- 3,00 %	5 minutes	Last Trade Price	+/- 6,00 %	Last Trade Price	500
SM1	U2	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	5 minutes	Last Trade Price	+/- 10,00 %	Last Trade Price	500
XFI	I6	+/- 4,00 %	C-LAST	+/- 2,00 %	C-LAST	+/- 2,50 %	5 minutes	Last Trade Price	+/- 3,00 %	Last Trade Price	50
XR1	I7	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	15 seconds	Last Trade Price	+/- 20,00 %	Last Trade Price	50
IMV	Q8	+/- 1,00 %	C-LAST	+/- 0,50 %	C-LAST	+/- 0,50 %	15 seconds	Last Trade Price	+/- 1,00 %	Last Trade Price	50
MV1	Q4	+/- 20,00 %	C-LAST	+/- 10,00 %	C-LAST	+/- 10,00 %	15 seconds	Last Trade Price	+/- 20,00 %	Last Trade Price	50
MBR	B11	+/- 6,00 %	Most Recent	+/- 3,00 %	Most Recent	+/- 3,00 %	1 minute	Last Trade Price	+/- 6,00 %	Last Trade Price	5000
MB1	B13	+/- 20,00 %	Most Recent	+/- 10,00 %	Most Recent	+/- 10,00 %	1 minute	Last Trade Price	+/- 10,00 %	Last Trade Price	5000