

Universal Stock Futures: Designated Market Maker obligations 2008

All bid/offer spreads in the tables below for the first and second Contract Serial Months and the first quarterly Contract Month are expressed in basis points and shall be the maximum spread to be added to the bid/offer spread in the underlying stock. All bid/offer spreads in the tables below for Calendar Spread Contract Months are expressed in basis points based on the underlying price.

Spread and Minimum Lot Size

LIFFE TRS code ABE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	35
Minimum Lot Size	25	25	25	100
LIFFE TRS code AC	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	20	23	24	14
Minimum Lot Size	10	10	10	50
LIFFE TRS code ACA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	38
Minimum Lot Size	20	20	20	80
LIFFE TRS code AGN	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	31
Minimum Lot Size	50	50	50	200
LIFFE TRS code AHL	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	45	52	55	30
Minimum Lot Size	30	30	30	120

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LIFFE TRS code AI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	32	37	39	32
Minimum Lot Size	10	10	10	50
LIFFE TRS code AKZ	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	17
Minimum Lot Size	10	10	10	50
LIFFE TRS code ALT	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	24
Minimum Lot Size	25	25	25	100
LIFFE TRS code ALV	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	18	21	22	13
Minimum Lot Size	6	6	6	50
LIFFE TRS code ASL	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	22
Minimum Lot Size	100	100	100	400
LIFFE TRS code AUT	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (ticks)	15	15	15	15
Minimum Lot Size	5	5	5	5

LIFFE TRS code AXA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	25
Minimum Lot Size	25	25	25	100
LIFFE TRS code BAS	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	20	23	24	13
Minimum Lot Size	15	15	15	60
LIFFE TRS code BIN	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	65	75	79	58
Minimum Lot Size	40	40	40	160
LIFFE TRS code BMW	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	24	28	29	21
Minimum Lot Size	10	10	10	50
LIFFE TRS code BN	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	24	28	29	45
Minimum Lot Size	15	15	15	60
LIFFE TRS code BNP	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	23
Minimum Lot Size	25	25	25	100

LIFFE TRS code BPV	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	27	27	27	5
Minimum Lot Size	5	5	5	25
LIFFE TRS code BUL	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	34	34	34	40
Minimum Lot Size	5	5	5	10
LIFFE TRS code BVA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	25	25	24
Minimum Lot Size	75	75	25	200
LIFFE TRS code BYA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	13
Minimum Lot Size	20	20	20	80
LIFFE TRS code CA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	22
Minimum Lot Size	15	15	15	60
LIFFE TRS code CBK	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	23
Minimum Lot Size	30	30	30	120

LIFFE TRS code CEP	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	95	109	115	47
Minimum Lot Size	2	2	2	8
LIFFE TRS code CFR	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	40
Minimum Lot Size	100	100	100	400
LIFFE TRS code CGE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	50	58	61	40
Minimum Lot Size	50	50	50	200
LIFFE TRS code CSG	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	22
Minimum Lot Size	25	25	25	100
LIFFE TRS code DBK	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	20	23	24	15
Minimum Lot Size	10	10	10	50
LIFFE TRS code DCY	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	20	23	24	10
Minimum Lot Size	15	15	15	60

LIFFE TRS code DEI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	34	36	30
Minimum Lot Size	25	25	25	100
LIFFE TRS code DNX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	63	66	48
Minimum Lot Size	50	50	50	200
LIFFE TRS code DPW	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	23	26	27	22
Minimum Lot Size	25	25	25	100
LIFFE TRS code DSM	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	50
Minimum Lot Size	10	10	10	40
LIFFE TRS code DTE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	32	37	39	32
Minimum Lot Size	50	50	50	200
LIFFE TRS code EDA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	35
Minimum Lot Size	20	20	20	80

LIFFE TRS code EDF	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	13
Minimum Lot Size	15	15	15	60
LIFFE TRS code ELE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	48
Minimum Lot Size	50	50	50	200
LIFFE TRS code EN	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	11
Minimum Lot Size	10	10	10	50
LIFFE TRS code ENI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	19	19	19	17
Minimum Lot Size	30	30	30	60
LIFFE TRS code ENL	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	31	36	38	35
Minimum Lot Size	25	25	25	100
LIFFE TRS code EOA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	20	23	24	11
Minimum Lot Size	10	10	10	50

LIFFE TRS code ERC	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	70	81	85	90
Minimum Lot Size	100	100	100	400
LIFFE TRS code FIA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	28	32	34	10
Minimum Lot Size	15	15	15	60
LIFFE TRS code FOR	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	30
Minimum Lot Size	20	20	20	100
LIFFE TRS code FTE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	25
Minimum Lot Size	30	30	30	120
LIFFE TRS code GAS	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	20
Minimum Lot Size	20	20	20	80
LIFFE TRS code GEN	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	18	21	22	11
Minimum Lot Size	3	3	3	30

LIFFE TRS code GLE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	225
Minimum Lot Size	40	40	40	160
LIFFE TRS code HEI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	20	23	24	1
Minimum Lot Size	10	10	10	50
LIFFE TRS code HNM	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	65	75	79	663
Minimum Lot Size	50	50	50	200
LIFFE TRS code HRH	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	46
Minimum Lot Size	10	10	10	50
LIFFE TRS code IBE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	50
Minimum Lot Size	20	20	20	80
LIFFE TRS code IF	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	25
Minimum Lot Size	25	25	25	100

LIFFE TRS code INB	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	164
Minimum Lot Size	25	25	25	100
LIFFE TRS code ING	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	20	23	24	88
Minimum Lot Size	30	30	30	120
LIFFE TRS code IT	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	33	38	40	35
Minimum Lot Size	15	15	15	60
LIFFE TRS code KBB	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	84
Minimum Lot Size	25	25	25	100
LIFFE TRS code KPN	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	17
Minimum Lot Size	40	40	40	160
LIFFE TRS code LG	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	40
Minimum Lot Size	15	15	15	60

LIFFE TRS code LOR	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	14
Minimum Lot Size	30	30	30	120
LIFFE TRS code MB	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	28	28	28	25
Minimum Lot Size	25	25	25	50
LIFFE TRS code MC	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	30
Minimum Lot Size	20	20	20	80
LIFFE TRS code MEO	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	28	29	30	62
Minimum Lot Size	10	10	10	40
LIFFE TRS code MMB	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	64
Minimum Lot Size	5	5	5	50
LIFFE TRS code MNO	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	55	55	22
Minimum Lot Size	10	10	10	40

LIFFE TRS code MSI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	42	42	42	50
Minimum Lot Size	30	30	30	60
LIFFE TRS code MUV	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	199
Minimum Lot Size	5	5	5	50
LIFFE TRS code NDA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	50	58	61	93
Minimum Lot Size	100	100	100	400
LIFFE TRS code NES	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	110
Minimum Lot Size	25	25	25	100
LIFFE TRS code NHX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	70	81	85	1202
Minimum Lot Size	20	20	20	100
LIFFE TRS code NNX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	63	66	244
Minimum Lot Size	25	25	25	100

LIFFE TRS code NOV	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	32
Minimum Lot Size	50	50	50	200
LIFFE TRS code NOX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	20
Minimum Lot Size	100	100	100	400
LIFFE TRS code OR	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	32
Minimum Lot Size	20	20	20	80
LIFFE TRS code PHI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	21
Minimum Lot Size	20	20	20	80
LIFFE TRS code POP	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	31	36	38	50
Minimum Lot Size	5	5	5	40
LIFFE TRS code POR	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	50	58	60	19
Minimum Lot Size	2	2	2	8

LIFFE TRS code PP	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	24
Minimum Lot Size	10	10	10	50
LIFFE TRS code RCE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	63	66	24
Minimum Lot Size	10	10	10	40
LIFFE TRS code RD	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	25
Minimum Lot Size	40	40	40	160
LIFFE TRS code REN	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	30
Minimum Lot Size	20	20	20	80
LIFFE TRS code REP	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	31
Minimum Lot Size	30	30	30	120
LIFFE TRS code RI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	45	47	33
Minimum Lot Size	5	5	5	25

LIFFE TRS code RNO	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	17
Minimum Lot Size	20	20	20	80
LIFFE TRS code ROG	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	30
Minimum Lot Size	50	50	50	200
LIFFE TRS code RUK	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	25
Minimum Lot Size	20	20	20	80
LIFFE TRS code RWE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	14
Minimum Lot Size	10	10	10	50
LIFFE TRS code SAP	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	50
Minimum Lot Size	5	5	5	50
LIFFE TRS code SBA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	50
Minimum Lot Size	20	20	20	80

LIFFE TRS code SCH	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	20
Minimum Lot Size	100	100	100	400
LIFFE TRS code SCM	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	30
Minimum Lot Size	10	10	10	50
LIFFE TRS code SDB	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	25	30	25
Minimum Lot Size	40	40	40	160
LIFFE TRS code SGO	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	27
Minimum Lot Size	10	10	10	50
LIFFE TRS code SGR	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	63	66	60
Minimum Lot Size	10	10	10	100
LIFFE TRS code SHB	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	36
Minimum Lot Size	100	100	100	400

LIFFE TRS code SIE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	18	21	22	11
Minimum Lot Size	15	15	15	60
LIFFE TRS code SLX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	80	92	97	59
Minimum Lot Size	250	250	250	1000
LIFFE TRS code SOB	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	37
Minimum Lot Size	5	5	5	20
LIFFE TRS code SSL	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	45
Minimum Lot Size	25	25	25	25
LIFFE TRS code STM	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	30
Minimum Lot Size	10	10	10	50
LIFFE TRS code STX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	40
Minimum Lot Size	25	25	25	100

LIFFE TRS code SU	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	24
Minimum Lot Size	20	20	20	80
LIFFE TRS code SWA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	45	52	54	28
Minimum Lot Size	15	15	15	60
LIFFE TRS code SZE	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	40	46	48	20
Minimum Lot Size	15	15	15	60
LIFFE TRS code TEF	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	18
Minimum Lot Size	100	100	100	400
LIFFE TRS code TFI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	24	28	29	30
Minimum Lot Size	10	10	10	50
LIFFE TRS code TI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	45	52	55	90
Minimum Lot Size	50	50	50	200

LIFFE TRS code TIR	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	63	66	90
Minimum Lot Size	50	50	50	200
LIFFE TRS code TKA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	36	13
Minimum Lot Size	35	35	35	140
LIFFE TRS code TLI	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	60	69	72	32
Minimum Lot Size	100	100	100	400
LIFFE TRS code TPG	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	26	30	32	21
Minimum Lot Size	10	10	10	50
LIFFE TRS code TRN	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	119	119	119	112
Minimum Lot Size	30	30	30	30
LIFFE TRS code TZT	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	25	29	30	60
Minimum Lot Size	40	40	40	50

LIFFE TRS code UBS	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	40
Minimum Lot Size	20	20	20	80
LIFFE TRS code UC	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	50	58	61	50
Minimum Lot Size	50	50	50	200
LIFFE TRS code UG	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	20
Minimum Lot Size	5	5	5	50
LIFFE TRS code UNA	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	28	32	34	60
Minimum Lot Size	30	30	30	120
LIFFE TRS code UNF	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	35	40	42	20
Minimum Lot Size	20	20	20	80
LIFFE TRS code UPX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	30
Minimum Lot Size	20	20	20	80

LIFFE TRS code VIV	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	30	35	37	27
Minimum Lot Size	20	20	20	80
LIFFE TRS code VOW	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	22	25	26	5
Minimum Lot Size	10	10	10	50
LIFFE TRS code WLS	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	63	66	37
Minimum Lot Size	25	25	25	100
LIFFE TRS code ZUR	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	26	30	32	16
Minimum Lot Size	15	15	15	60
The spreads below are to be met during NASDAQ and New York Stock Exchange opening hours.				
LIFFE TRS code AGX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	50	58	61	47
Minimum Lot Size	20	20	20	80
LIFFE TRS code AOX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	58	67	70	58
Minimum Lot Size	30	30	30	120

LIFFE TRS code CCX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	45	52	55	28
Minimum Lot Size	30	30	30	120
LIFFE TRS code COX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	72	83	87	64
Minimum Lot Size	40	40	40	160
LIFFE TRS code GEX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	50	58	61	70
Minimum Lot Size	30	30	30	120
LIFFE TRS code IBX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	45	52	55	28
Minimum Lot Size	20	20	20	80
LIFFE TRS code INX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	68	78	82	68
Minimum Lot Size	30	30	30	120
LIFFE TRS code JNX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	48	55	58	40
Minimum Lot Size	10	10	10	40

LIFFE TRS code MFX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	42	48	50	27
Minimum Lot Size	40	40	40	160
LIFFE TRS code MRX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	52	60	63	48
Minimum Lot Size	30	30	30	120
LIFFE TRS code PFX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	63	66	80
Minimum Lot Size	30	30	30	120
LIFFE TRS code SBX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	46	53	56	30
Minimum Lot Size	30	30	30	120
LIFFE TRS code WMX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	45	52	55	38
Minimum Lot Size	30	30	30	120
LIFFE TRS code XOX	First Contract Month	Second Contract Month	Third Contract Month	Calendar Spread (1st and 2nd Calendar Contract Months)
Maximum Bid/Offer spread (bps)	55	53	56	23
Minimum Lot Size	20	20	20	80