

Trade Invalidations - Value Ranges – Updated on 27 October 2009

Value ranges are expressed as a number of ticks (unless specified) from the PLRP (Price Limit Reference Price). For instance, a value range of ' 7 ' for Euribor Futures indicates a limit bid which is 7 ticks away from the PLRP and a limit offer which is 7 ticks away from the PLRP. The value ranges expressed are the ' Normal ' settings, although the ranges can be widened. Strategy Multipliers are a percentage of the value ranges in the outright months

| <u>Futures</u> | | | |
|--------------------------|--|---|-------------------------------------|
| <u>Contract</u> | <u>Outright Months</u> | <u>Strategy Multiplier - Calendar Spreads</u> | <u>Strategy Multiplier - Others</u> |
| Three Month Euribor | 7 for the first eight quarterly months, inc serials. 10 thereafter | 40% | 30% |
| Three Month Sterling | 7 for the first eight quarterly months, inc serials. 10 thereafter | 45% | 30% |
| Three Month EuroDollar | 7 for the first eight quarterly months, inc serials. 10 thereafter | 40% | 30% |
| Three Month EuroSwiss | 7 | 40% | 30% |
| Three Month EuroYen | 7 | 40% | 30% |
| One Month Eonia | 7 | 40% | 30% |
| Three Month Eonia | 7 | 40% | 30% |
| Long Gilt | 15 | 40% | 30% |
| Japanese Government Bond | 15 | 40% | 30% |
| 2Yr Euro Swapnote | 15 | 40% | 30% |
| 5Yr Euro Swapnote | 15 | 40% | 30% |
| 10Yr Euro Swapnote | 15 | 40% | 30% |
| 2Yr US Dollar Swapnote | 15 | 40% | 30% |
| 5Yr US Dollar Swapnote | 15 | 40% | 30% |
| 10Yr US Dollar Swapnote | 15 | 40% | 30% |
| MSCI Pan Euro | 15 | 40% | 30% |
| MSCI Euro | 15 | 40% | 30% |
| FTSE Eurotop 100 | 15 | 40% | 30% |
| FTSE 100 Dividend | 15 | 40% | 30% |
| FTSE 250 Index | 50 | 40% | 30% |
| FTSE 100 Index | 15 | 40% | 30% |

| Futures | | | |
|---|------------------------|---|-------------------------------------|
| Contract | Outright Months | Strategy Multiplier - Calendar Spreads | Strategy Multiplier - Others |
| FTSE EPRA Euro Zone | 15 | 40% | 30% |
| FTSE EPRA Europe | 15 | 40% | 30% |
| FTSEurofirst 80 | 15 | 40% | 30% |
| FTSEurofirst 100 | 15 | 40% | 30% |
| CAC 40 Index | 15 | 40% | 30% |
| PSI20 Index | 40 | 40% | 30% |
| BEL20 Index | 40 | 40% | 30% |
| AEX Index | 60 (3 Euros) | 40% | 30% |
| Dollar/Euro | 2 | 40% | 30% |
| Euro/Dollar | 2 | 40% | 30% |
| Cocoa | 10 | 40% | 30% |
| Robusta Coffee | 15 | 40% | 30% |
| Wheat | £2.50 | 40% | 30% |
| White Sugar | \$5 | 40% | 30% |
| Future Mais (Corn) | € 4 | 40% | 30% |
| Colza En Euro (Rapeseed) | € 4 | 40% | 30% |
| Ble De Meunerie En Euro (Milling Wheat) | € 4 | 40% | 30% |
| <u>Universal Stock Futures</u> | | | |
| <u>Belgium</u> | | | |
| Anheuser-Busch InBev NV | € 0.450 | 40% | 30% |
| Dexia | € 0.200 | 40% | 30% |
| KBC Bankverzekeringsholding | € 0.300 | 40% | 30% |
| Solvay SA | € 0.600 | 40% | 30% |
| <u>Denmark</u> | | | |
| Danske Bank A/S | kr 0.600 | 40% | 30% |
| Novo-Nordisk A/S | kr 2.000 | 40% | 30% |
| <u>Finland</u> | | | |
| Nokia OYJ | € 0.300 | 40% | 30% |
| Stora Enso Oyj | € 0.200 | 40% | 30% |
| UPM -Kymmene Oyj | € 0.200 | 40% | 30% |

| Futures | | | |
|-------------------------------------|------------------------|---|-------------------------------------|
| Contract | Outright Months | Strategy Multiplier - Calendar Spreads | Strategy Multiplier - Others |
| France | | | |
| Accor SA | € 0.450 | 40% | 30% |
| Air Liquide SA | € 0.600 | 40% | 30% |
| Alcatel SA | € 0.200 | 40% | 30% |
| Axa SA | € 0.300 | 40% | 30% |
| BNP Paribas SA | € 0.450 | 40% | 30% |
| Bouygues SA | € 0.450 | 40% | 30% |
| Carrefour SA | € 0.450 | 40% | 30% |
| Compagnie de Saint Gobain | € 0.300 | 40% | 30% |
| Credit Agricole SA | € 0.200 | 40% | 30% |
| Danone | € 0.450 | 40% | 30% |
| Electricite de France | € 0.450 | 40% | 30% |
| EADS | € 0.300 | 40% | 30% |
| France Telecom SA | € 0.300 | 40% | 30% |
| Lafarge SA | € 0.450 | 40% | 30% |
| Lagardere SCA | € 0.300 | 40% | 30% |
| L'Oreal SA | € 0.600 | 40% | 30% |
| LVMH Moet Hennessy Louis Vuitton SA | € 0.600 | 40% | 30% |
| Mittal Steel | € 0.300 | 40% | 30% |
| Pernod Ricard SA | € 0.450 | 40% | 30% |
| Peugeot SA | € 0.300 | 40% | 30% |
| Pinault-Printemps-Redoute SA | € 0.600 | 40% | 30% |
| Renault SA | € 0.300 | 40% | 30% |
| Sanofi-Synthelabo SA | € 0.450 | 40% | 30% |
| Schneider Electric SA | € 0.600 | 40% | 30% |
| Société Générale SA | € 0.450 | 40% | 30% |
| Societe Television Francaise | € 0.200 | 40% | 30% |
| Sodexo Alliance SA | € 0.450 | 40% | 30% |
| Total SA | € 0.450 | 40% | 30% |
| Vivendi Universal SA | € 0.300 | 40% | 30% |
| Germany | | | |
| Allianz AG | € 0.600 | 40% | 30% |
| BASF AG | € 0.450 | 40% | 30% |
| Bayer AG | € 0.450 | 40% | 30% |
| Bayerische Motoren Werke (BMW) AG | € 0.450 | 40% | 30% |

| Futures | | | |
|--|------------------------|---|-------------------------------------|
| Contract | Outright Months | Strategy Multiplier - Calendar Spreads | Strategy Multiplier - Others |
| Commerzbank AG | € 0.200 | 40% | 30% |
| Daimler AG | € 0.450 | 40% | 30% |
| Deutsche Bank AG | € 0.450 | 40% | 30% |
| Deutsche Post AG | € 0.200 | 40% | 30% |
| Deutsche Telekom AG | € 0.200 | 40% | 30% |
| E.ON AG | € 0.300 | 40% | 30% |
| Hypo Real Estate Holding AG | € 0.200 | 40% | 30% |
| Infineon Technologies AG | € 0.200 | 40% | 30% |
| Metro AG | € 0.450 | 40% | 30% |
| Münchener Rückversicherungs Gesellschaft AG | € 0.600 | 40% | 30% |
| Porsche Automobil Holding SE | € 0.450 | 40% | 30% |
| RWE AG | € 0.600 | 40% | 30% |
| SAP AG | € 0.450 | 40% | 30% |
| Siemens AG | € 0.450 | 40% | 30% |
| ThyssenKrupp AG | € 0.300 | 40% | 30% |
| Volkswagen AG | € 2.000 | 40% | 30% |
| <u>Italy</u> | | | |
| Assicurazioni Generali SpA | € 0.300 | 40% | 30% |
| Atlantia SpA | € 0.300 | 40% | 30% |
| Banco Popolare Di Verona | € 0.200 | 40% | 30% |
| Bulgri SpA | € 0.200 | 40% | 30% |
| Enel SpA | € 0.200 | 40% | 30% |
| Eni SpA | € 0.300 | 40% | 30% |
| Fiat SpA | € 0.200 | 40% | 30% |
| Intesa Sanpaolo SpA | € 0.200 | 40% | 30% |
| Mediaset SpA | € 0.200 | 40% | 30% |
| Mediobanca SpA | € 0.200 | 40% | 30% |
| Mondadori (Arnoldo) Editore SpA | € 0.200 | 40% | 30% |
| Saipem SpA STND Fut | € 0.300 | 40% | 30% |
| Snam Rete Gas SpA | € 0.200 | 40% | 30% |
| STMicroelectronics | € 0.200 | 40% | 30% |
| Telecom Italia SpA | € 0.200 | 40% | 30% |
| Telecom Italia Spa (Savings shares) | € 0.200 | 40% | 30% |
| Tena SpA | € 0.200 | 40% | 30% |
| UniCredit SpA | € 0.200 | 40% | 30% |

| Futures | | | |
|---|------------------------|---|-------------------------------------|
| Contract | Outright Months | Strategy Multiplier - Calendar Spreads | Strategy Multiplier - Others |
| <u>Netherlands</u> | | | |
| Aegon NV | € 0.200 | 40% | 30% |
| Akzo Nobel NV | € 0.450 | 40% | 30% |
| ASML Holding NV | € 0.300 | 40% | 30% |
| DSM NV | € 0.300 | 40% | 30% |
| Fortis | € 0.200 | 40% | 30% |
| Heineken NV | € 0.450 | 40% | 30% |
| ING Groep NV | € 0.200 | 40% | 30% |
| Knoinklijke KPN NV | € 0.200 | 40% | 30% |
| Koninklijke Ahold NV | € 0.200 | 40% | 30% |
| Koninklijke Philips Electronics NV | € 0.300 | 40% | 30% |
| Reed Elsevier | € 0.200 | 40% | 30% |
| Royal Dutch Shell plc A share Euro | € 0.300 | 40% | 30% |
| Royal Dutch Shell plc B Share Euro | € 0.300 | 40% | 30% |
| TNT NV | € 0.300 | 40% | 30% |
| Unibail-Rodamco SA | € 1.500 | 40% | 30% |
| Unilever NV | € 0.300 | 40% | 30% |
| Wolters Kluwer NV | € 0.300 | 40% | 30% |
| <u>Norway</u> | | | |
| StatoilHydro ASA Physical | kr 1.500 | 40% | 30% |
| <u>Spain</u> | | | |
| Abertis Infraestructuras SA | € 0.300 | 40% | 30% |
| Banco Bilbao Vizcaya Argentaria SA | € 0.200 | 40% | 30% |
| Banco de Sabadell SA | € 0.200 | 40% | 30% |
| Banco Popular Espanol SA | € 0.200 | 40% | 30% |
| Compania Espanola de Petroleos SA (CEPSA) | € 0.300 | 40% | 30% |
| Gas Natural SDG SA | € 0.300 | 40% | 30% |
| Iberdrola SA | € 0.200 | 40% | 30% |
| Industria de Diseno Textil SA | € 0.450 | 40% | 30% |
| Repsol YPF SA | € 0.300 | 40% | 30% |
| Santander Central Hispano SA | € 0.200 | 40% | 30% |
| Telefonica SA | € 0.300 | 40% | 30% |
| Union Fenosa SA | € 0.200 | 40% | 30% |

| <u>Futures</u> | | | |
|---|------------------------|---|-------------------------------------|
| | | Strategy Multiplier - Calendar Spreads | Strategy Multiplier - Others |
| <u>Contract</u> | Outright Months | | |
| <u>Sweden</u> | | | |
| Hennes & Mauritz AB | kr 2.000 | 40% | 30% |
| Nordea AB | kr 0.600 | 40% | 30% |
| Svenska Handelsbanken AB | kr 1.500 | 40% | 30% |
| Telefonaktiebolaget LM Ericsson AB | kr 0.600 | 40% | 30% |
| TeliaSonera AB | kr 0.450 | 40% | 30% |
| <u>Switzerland</u> | | | |
| Credit Suisse Group | CHF 0.450 | 40% | 30% |
| Nestle SA | CHF 0.450 | 40% | 30% |
| Novartis AG | CHF 0.450 | 40% | 30% |
| Roche Holding AG | CHF 1.500 | 40% | 30% |
| Swiss Reinsurance AG | CHF 0.450 | 40% | 30% |
| Swisscom AG | CHF 2.000 | 40% | 30% |
| UBS AG | CHF 0.300 | 40% | 30% |
| Zurich Financial Services AG | CHF 1.500 | 40% | 30% |
| <u>USA</u> | | | |
| Amgen Inc | \$0.600 | 40% | 30% |
| AT&T Inc. | \$0.300 | 40% | 30% |
| Cisco Systems Inc | \$0.300 | 40% | 30% |
| Citigroup Inc | \$0.200 | 40% | 30% |
| Exxon Mobil Corporation | \$0.600 | 40% | 30% |
| General Electric Company | \$0.300 | 40% | 30% |
| Intel Corporation | \$0.300 | 40% | 30% |
| International Business Machines Corporation | \$1.500 | 40% | 30% |
| Johnson & Johnson | \$0.600 | 40% | 30% |
| Merck & Co., Inc | \$0.450 | 40% | 30% |
| Microsoft Corporation | \$0.300 | 40% | 30% |
| Pfizer Inc | \$0.300 | 40% | 30% |
| Time Warner Inc | \$0.300 | 40% | 30% |
| Verizon Communications | \$0.450 | 40% | 30% |
| Wal-Mart Stores Inc | \$0.450 | 40% | 30% |
| <u>Portugal</u> | | | |
| Banco Comercial Portugues Stock Future | € 0.200 | 40% | 30% |

| Futures | | | |
|--|------------------------|---|-------------------------------------|
| Contract | Outright Months | Strategy Multiplier - Calendar Spreads | Strategy Multiplier - Others |
| Banco Espirito Santo, S.A | € 0.200 | 40% | 30% |
| Banco Portugues de Investimento Stock Future | € 0.200 | 40% | 30% |
| Brisa Autoestradas de Portugal Stock Future | € 0.200 | 40% | 30% |
| EDP Renovaveis | € 0.200 | 40% | 30% |
| Energias de Portugal Stock Future | € 0.200 | 40% | 30% |
| GALP Enegia SGPA SA | € 0.200 | 40% | 30% |
| Jeronimo Martins, SGPS, S.A | € 0.200 | 40% | 30% |
| Portugal Telecom Stock Future | € 0.200 | 40% | 30% |
| Rede Eléctrica Nacional S.A. - STND FUT | € 0.200 | 40% | 30% |
| Sonae Stock Future | € 0.200 | 40% | 30% |
| Sonaecom SGPS | € 0.200 | 40% | 30% |
| Zon Multimedia | € 0.200 | 40% | 30% |

**Price Limits
Financial Options**

| | | | | |
|--|---|--|---|--|
| Three Month Euro (Euribor) Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta >14 - ≤ 30 Base level +/- 0.030 | For series having delta >30 - ≤ 64 Base level +/- 0.040 | For series having delta >64 - ≤ 100 Base level +/- 0.050 |
| Three Month Euro (Euribor)Mid Curve Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta >14 - ≤ 30 Base level +/- 0.030 | For series having delta >30 - ≤ 64 Base level +/- 0.040 | For series having delta >64 - ≤ 100 Base level +/- 0.050 |
| Three Month Euro (Euribor) Two Year Mid Curve Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta >14 - ≤ 30 Base level +/- 0.030 | For series having delta >30 - ≤ 64 Base level +/- 0.040 | For series having delta >64 - ≤ 100 Base level +/- 0.050 |
| Three Month Sterling (Short Sterling) Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta >14 - ≤ 30 Base level +/- 0.030 | For series having delta >30 - ≤ 64 Base level +/- 0.040 | For series having delta >64 - ≤ 100 Base level +/- 0.050 |
| Three Month Sterling (Short Sterling) Mid Curve Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta >14 - ≤ 30 Base level +/- 0.030 | For series having delta >30 - ≤ 64 Base level +/- 0.040 | For series having delta >64 - ≤ 100 Base level +/- 0.050 |

| Price Limits Financial Options | | | | |
|---|--|--|--|---|
| Three Month Sterling (Short Sterling) Two Year Mid Curve Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta $>14 - \leq 30$ Base level +/- 0.030 | For series having delta $>30 - \leq 64$ Base level +/- 0.040 | For series having delta $>64 - \leq 100$ Base level +/- 0.050 |
| Three Month Eurodollar Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta $>14 - \leq 30$ Base level +/- 0.030 | For series having delta $>30 - \leq 64$ Base level +/- 0.040 | For series having delta $>64 - \leq 100$ Base level +/- 0.050 |
| Three Month Eurodollar Mid Curve Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta $>14 - \leq 30$ Base level +/- 0.030 | For series having delta $>30 - \leq 64$ Base level +/- 0.040 | For series having delta $>64 - \leq 100$ Base level +/- 0.050 |
| Three Month Euro Swiss Franc (EuroSwiss) Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta $>14 - \leq 30$ Base level +/- 0.030 | For series having delta $>30 - \leq 64$ Base level +/- 0.040 | For series having delta $>64 - \leq 100$ Base level +/- 0.050 |
| Two-Year Euro Swapnote® Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta $>14 - \leq 30$ Base level +/- 0.030 | For series having delta $>30 - \leq 64$ Base level +/- 0.040 | For series having delta $>64 - \leq 100$ Base level +/- 0.050 |
| Five-Year Euro Swapnote® Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta $>14 - \leq 30$ Base level +/- 0.030 | For series having delta $>30 - \leq 64$ Base level +/- 0.040 | For series having delta $>64 - \leq 100$ Base level +/- 0.050 |
| Ten- Year Euro Swapnote® Options | For series having delta ≤ 14 Base level +/- 0.020 | For series having delta $>14 - \leq 30$ Base level +/- 0.030 | For series having delta $>30 - \leq 64$ Base level +/- 0.040 | For series having delta $>64 - \leq 100$ Base level +/- 0.050 |

**Price Limits
Financial Options**

| Long Gilt Options | | | | |
|--------------------------|---|---|---|--|
| Long Gilt Options | For series having delta ≤ 14 Base level +/- 0.040 | For series having delta $>14 - \leq 30$ Base level +/- 0.060 | For series having delta $>30 - \leq 64$ Base level +/- 0.080 | For series having delta $>64 - \leq 100$ Base level +/- 0.100 |

| Price Limits Equity Options | | | | | |
|---|--|--|---|--|--|
| CAC40® Index Options ≤6 months | For Series having a premium ≤ 0.- 5.00 base level +/- € 1.50 | For Series having a premium > 5.00 - ≤ 30.00 base level +/- € 2.50 | For Series having a premium > 30.00 > 50.00 base level +/- € 3.50 | For Series having a premium >50.00 - ≤ 100 base level +/- € 5.00 | For Series having a premium >100 base level +/- € 6.00 |
| CAC40® Index Options ≥6 months | For Series having a premium ≤ 0 - 5.00 base level +/- € 1.65 | For Series having a premium > 5.00 - ≤ 30.00 base level +/- € 2.75 | For Series having a premium > 30.00 ≤ 50.00 base level +/- € 3.85 | For Series having a premium > 50.00 ≤ 100 base level +/- € 5.50 | For Series having a premium > 1000 base level +/- € 6.60 |
| CAC40® Master Unit Tracker Options | For series having delta ≤14 Base level +/- 0.225 | For series having delta >14 - ≤30 Base level +/- 0.375 | For series having delta >30 - ≤64 Base level +/- 0.525 | For series having delta >64 - ≤100 Base level +/- 0.75 | |
| Dow Jones EuroStoxxSM 50 Master Unit Tracker Options | For series having delta ≤14 Base level +/- 0.225 | For series having delta >14 - ≤30 Base level +/- 0.375 | For series having delta >30 - ≤64 Base level +/- 0.525 | For series having delta >64 - ≤100 Base level +/- 0.75 | |

**Price Limits
Equity Options**

| | | | | | | | | | | |
|--|--|---|--|---|---|--|---|---|---|---|
| FTSE 100 Index Options <9 months | For Series having a premium < 2.50 base level +/- £ 1.00 | For Series having a premium > 2.50 - < 5.00 base level +/- £ 1.50 | For Series having a premium > 5.00 - < 10.00 base level +/- £ 2.00 | For Series having a premium > 10.00 - < 25.00 base level +/- £ 2.50 | For Series having a premium > 25.00 - < 50.00 base level +/- £ 3.00 | For Series having a premium > 50.00 - < 100.00 base level +/- £ 3.50 | For Series having a premium > 100.00 - < 200.00 base level +/- £ 4.00 | For Series having a premium > 200.00 - < 300.00 base level +/- £ 5.00 | For Series having a premium > 300.00 - < 400.00 base level +/- £ 6.00 | For Series having a premium < 400.00 base level +/- £ 8.00 |
| FTSE 100 Index Options >9 months | For Series having a premium < 2.50 base level +/- £ 1.50 | For Series having a premium > 2.50 - < 5.00 base level +/- £ 2.25 | For Series having a premium > 5.00 - < 10.00 base level +/- £ 3.00 | For Series having a premium > 10.00 - < 25.00 base level +/- £ 3.75 | For Series having a premium > 25.00 - < 50.00 base level +/- £ 4.5 | For Series having a premium > 50.00 - < 100.00 base level +/- £ 5.25 | For Series having a premium > 100.00 - < 200.00 base level +/- £ 6.00 | For Series having a premium > 200.00 - < 300.00 base level +/- £ 7.5 | For Series having a premium > 300.00 - < 400.00 base level +/- £ 9.00 | For Series having a premium < 400.00 base level +/- £ 12.00 |

Price limits for AEX[®] Index Options

| | Price Limits | | | | | | | | |
|---|--|---|---|---|---|--|---|---|---|
| AEX[®] Index Options ≤9 months | For Series having a premium ≤ 0.50 base level +/- € 0.15 | For Series having a premium > 0.50 - ≤ 2.50 base level +/- € 0.20 | For Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.25 | For Series having a premium > 5.00 - ≤ 10.00 base level +/- € 0.30 | For Series having a premium > 10.00 - ≤ 20.00 base level +/- € 0.35 | For Series having a premium > 20.00 - ≤ 30.00 base level +/- € 0.50 | For Series having a premium > 30.00 - <40.00 base level +/- € 0.70 | For Series having a premium > 40.00- <50.00 base level +/- € 1.00 | For Series having a premium > 50.00 base level +/- € 1.20 |
| AEX[®] Index Options >9 =< 12 months | For Series having a premium ≤ 0.50 base level +/- € 0.2625 | For Series having a premium > 0.50 - ≤ 2.50 base level +/- € 0.35 | For Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.4375 | For Series having a premium > 5.00 - ≤ 10.00 base level +/- € 0.525 | For Series having a premium > 10.00 - ≤ 20.00 base level +/- € 0.6125 | For Series having a premium > 20.00 - ≤ 30.00 base level +/- € 0.875 | For Series having a premium > 30.00 - <40.00 base level +/- € 1.225 | For Series having a premium > 40.00- <50.00 base level +/- € 1.75 | For Series having a premium > 50.00 base level +/- € 2.10 |
| AEX[®] Index Options >12 =< 18 months | For Series having a premium ≤ 0.50 base level +/- € 0.30 | For Series having a premium > 0.50 - ≤ 2.50 base level +/- € 0.40 | For Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.50 | For Series having a premium > 5.00 - ≤ 10.00 base level +/- € 0.60 | For Series having a premium > 10.00 - ≤ 20.00 base level +/- € 0.70 | For Series having a premium > 20.00 - ≤ 30.00 base level +/- € 1.00 | For Series having a premium > 30.00 - <40.00 base level +/- € 1.40 | For Series having a premium > 40.00- <50.00 base level +/- € 2.00 | For Series having a premium > 50.00 base level +/- € 2.40 |
| AEX[®] Index Options > 18months | For Series having a premium ≤ 0.50 base level +/- € 0.4125 | For Series having a premium > 0.50 - ≤ 2.50 base level +/- € 0.55 | For Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.6875 | For Series having a premium > 5.00 - ≤ 10.00 base level +/- € 0.825 | For Series having a premium > 10.00 - ≤ 20.00 base level +/- € 0.9625 | For Series having a premium > 20.00 - ≤ 30.00 base level +/- € 1.375 | For Series having a premium > 30.00 - <40.00 base level +/- € 1.925 | For Series having a premium > 40.00- <50.00 base level +/- € 2.75 | For Series having a premium > 50.00 base level +/- € 3.30 |

Price limits for AEX[®] Weekly Options

| | Price Limits | | | | | | | | |
|---------------------------------------|--|---|---|--|---|---|--|--|--|
| AEX[®] Weekly Options | For Series having a premium ≤ 0.50 base level +/- € 0.15 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 0.20 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.25 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.30 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.35 | For Series having a premium $> 20.00 - \leq 30.00$ base level +/- € 0.50 | For Series having a premium $> 30.00 - < 40.00$ base level +/- € 0.70 | For Series having a premium $> 40.00 - < 50.00$ base level +/- € 1.00 | For Series having a premium > 50.00 base level +/- € 1.20 |

Price limits for AEX[®] Daily Options

| | Price Limits | | | | | | | | |
|--------------------------------------|--|---|---|--|---|---|--|--|--|
| AEX[®] Daily Options | For Series having a premium ≤ 0.50 base level +/- € 0.15 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 0.20 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.25 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.30 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.35 | For Series having a premium $> 20.00 - \leq 30.00$ base level +/- € 0.50 | For Series having a premium $> 30.00 - < 40.00$ base level +/- € 0.70 | For Series having a premium $> 40.00 - < 50.00$ base level +/- € 1.00 | For Series having a premium > 50.00 base level +/- € 1.20 |

Price limits for BEL20 Index Options

| | Price Limits | | | | | | | |
|----------------------------|---|--|--|---|--|--|---|---|
| BEL20 Index Options | For Series having a premium ≤ 0.50 base level +/- € 0.40 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 1.00 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 1.80 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 2.80 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 4.00 | For Series having a premium $> 20.00 - \leq 50.00$ base level +/- € 6.00 | For Series having a premium $> 50.00 - < 100.00$ base level +/- € 12.00 | For Series having a premium > 100.00 base level +/- € 15.00 |

| Price Limits Commodity Options (London) | | | | |
|--|---|---|---|--|
| Cocoa Options | For series having delta ≤ 14 Base level +/- 6.00 | For series having delta $>14 - \leq 30$ Base level +/- 8.00 | For series having delta $>30 - \leq 64$ Base level +/- 10.00 | For series having delta $>64 - \leq 100$ Base level +/- 12.00 |
| Feed Wheat Options | For series having delta ≤ 14 Base level +/- 0.60 | For series having delta $>14 - \leq 30$ Base level +/- 0.80 | For series having delta $>30 - \leq 64$ Base level +/- 1.00 | For series having delta $>64 - \leq 100$ Base level +/- 1.20 |
| Raw Sugar Options | For series having delta ≤ 14 Base level +/- 0.0204 | For series having delta $>14 - \leq 30$ Base level +/- 0.0306 | For series having delta $>30 - \leq 64$ Base level +/- 0.0408 | For series having delta $>64 - \leq 100$ Base level +/- 0.0612 |
| Robusta Coffee Options | For series having delta ≤ 14 Base level +/- 4.00 | For series having delta $>14 - \leq 30$ Base level +/- 6.00 | For series having delta $>30 - \leq 64$ Base level +/- 8.00 | For series having delta $>64 - \leq 100$ Base level +/- 12.00 |
| White Sugar Options | For series having delta ≤ 14 Base level +/- 1.00 | For series having delta $>14 - \leq 30$ Base level +/- 1.00 | For series having delta $>30 - \leq 64$ Base level +/- 1.50 | For series having delta $>64 - \leq 100$ Base level +/- 2.00 |

| Price Limits Commodity Options (Paris) | | | | |
|--|---|---|---|--|
| Future Mais (Corn) Options | For series having delta ≤ 14 Base level +/- 1.00 | For series having delta $>14 - \leq 34$ Base level +/- 1.20 | For series having delta $>34 - \leq 64$ Base level +/- 1.30 | For series having delta $>64 - \leq 100$ Base level +/- 1.50 |
| Blé De Meunerie En Euro (Milling Wheat) Options | For series having delta ≤ 14 Base level +/- 2.00 | For series having delta $>14 - \leq 34$ Base level +/- 2.30 | For series having delta $>34 - \leq 64$ Base level +/- 2.50 | For series having delta $>64 - \leq 100$ Base level +/- 3.00 |
| Colza En Euro (Rapeseed) Options | For series having delta ≤ 14 Base level +/- 2.00 | For series having delta $>14 - \leq 34$ Base level +/- 2.30 | For series having delta $>34 - \leq 64$ Base level +/- 2.50 | For series having delta $>64 - \leq 100$ Base level +/- 3.00 |
| Rapeseed Oil Options | For series having delta ≤ 14 Base level +/- 1.50 | For series having delta $>14 - \leq 30$ Base level +/- 4.00 | For series having delta $>30 - \leq 64$ Base level +/- 6.00 | For series having delta $>64 - \leq 100$ Base level +/- 8.00 |

Price limits for Euro/US Dollar Options

| | Price Limits | | | | | |
|--|---|--|--|---|--|--|
| Euro/US Dollar Options <12 months | For Series having a premium ≤ 0.50 base level +/- € 0.10 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 0.15 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.20 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.25 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.40 | For Series having a premium > 20.00 +/- € 0.50 |
| Euro/US Dollar Options >12 =< 24 months | For Series having a premium ≤ 0.50 base level +/- € 0.12 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 0.18 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.24 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.30 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.48 | For Series having a premium $> 20.00 - \leq 30.00$ base level +/- € 0.60 |
| Euro/US Dollar Options >24 months | For Series having a premium ≤ 0.50 base level +/- € 0.12 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 0.18 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.24 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.30 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.48 | For Series having a premium $> 20.00 - \leq 30.00$ base level +/- € 0.60 |

Price limits for US Dollar/Euro Options

| | Price Limits | | | | | |
|---|---|--|--|---|--|--|
| US Dollar/Euro Options <12 months | For Series having a premium ≤ 0.50 base level +/- € 0.10 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 0.15 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.20 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.25 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.40 | For Series having a premium > 20.00 +/- € 0.50 |
| US Dollar/Euro Options <12 months | For Series having a premium ≤ 0.50 base level +/- € 0.12 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 0.18 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.24 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.30 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.48 | For Series having a premium $> 20.00 - \leq 30.00$ base level +/- € 0.60 |
| US Dollar/Euro Options <12 months | For Series having a premium ≤ 0.50 base level +/- € 0.12 | For Series having a premium $> 0.50 - \leq 2.50$ base level +/- € 0.18 | For Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.24 | For Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.30 | For Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.48 | For Series having a premium $> 20.00 - \leq 30.00$ base level +/- € 0.60 |

Price limits for Paris Individual Equity Options

| | Expiration months ≤ 9 months | | | | | | Expiration months > 9 months | | | | | |
|--------------------------------------|---|--|--|---|--|---|---|--|--|---|--|---|
| | Price limits | | | | | | Price limits | | | | | |
| Individual Equity Options Category 1 | Series having a premium ≤ 1.00 base level +/- € 0.30 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.40 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.50 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.50 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.50 | Series having a premium > 20.00 base level +/- € 0.50 | Series having a premium ≤ 1.00 base level +/- € 0.60 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.80 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 1.00 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 1.00 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 1.00 | Series having a premium > 20.00 base level +/- € 1.00 |
| Individual Equity Options Category 2 | Series having a premium ≤ 1.00 base level +/- € 0.40 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.50 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.60 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.70 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.80 | Series having a premium > 20.00 base level +/- € 0.80 | Series having a premium ≤ 1.00 base level +/- € 0.80 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 1.00 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 1.20 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 1.40 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 1.60 | Series having a premium > 20.00 base level +/- € 1.60 |
| Individual Equity Options Category 3 | Series having a premium ≤ 1.00 base level +/- € 0.40 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.60 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.80 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 1.00 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 1.00 | Series having a premium > 20.00 base level +/- € 1.00 | Series having a premium ≤ 1.00 base level +/- € 0.80 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 1.20 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 1.60 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 2.00 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 2.00 | Series having a premium > 20.00 base level +/- € 2.00 |
| Individual Equity Options Category 4 | Series having a premium ≤ 1.00 base level +/- € 0.50 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.60 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.80 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 1.00 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 1.40 | Series having a premium > 20.00 base level +/- € 1.40 | Series having a premium ≤ 1.00 base level +/- € 1.00 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 1.20 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 1.60 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 2.00 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 2.80 | Series having a premium > 20.00 base level +/- € 2.80 |

Please note that during the uncrossing price limits are doubled

Price limits for Paris Individual Equity Options

| Category 1 | Category 2 | Category 3 | Category 4 |
|------------|------------|------------|------------|
| BN1 | AC1 | AT1 | VA1 |
| CG1 | AF1 | CN1 | |
| CR1 | AI1 | CO1 | |
| CS1 | AS1 | DS1 | |
| DX1 | CA1 | EO1 | |
| EX1 | CD1 | HO1 | |
| FT1 | CP1 | PP1 | |
| HA1 | DA1 | RI1 | |
| PU1 | DF1 | RM1 | |
| SC1 | DG1 | SU1 | |
| ST1 | EA1 | TE1 | |
| TF1 | EF1 | UL1 | |
| TM1 | EN1 | | |
| | FR1 | | |
| | GA1 | | |
| | GL1 | | |
| | LG1 | | |
| | MC1 | | |
| | MI1 | | |
| | ML1 | | |
| | MM1 | | |
| | MT1 | | |
| | NY1 | | |
| | OR1 | | |
| | RN1 | | |
| | SA1 | | |
| | SE1 | | |
| | SG1 | | |
| | SM1 | | |
| | SW1 | | |
| | SZ1 | | |
| | TO1 | | |
| | UG1 | | |
| | VII | | |

Paris Individual Equity Options (European Style)

| Category 1 | Category 2 | Category 3 | Category 4 |
|------------|------------|------------|------------|
| CG3 | AC2 | AI2 | VA2 |
| CS9 | AC3 | AS3 | |
| FT3 | AF2 | BN3 | |
| ST3 | BN2 | CD3 | |
| | CA2 | CO2 | |
| | CA3 | DG2 | |
| | DF3 | EN9 | |
| | DS3 | FP2 | |
| | DX2 | FR2 | |
| | EA3 | GL3 | |
| | EX2 | LG2 | |
| | GA3 | MI3 | |
| | HO2 | ML2 | |
| | MC2 | MM3 | |
| | SE2 | OR2 | |
| | SG3 | PP2 | |
| | TF3 | RI2 | |
| | TM3 | RN3 | |
| | UG2 | SA3 | |
| | | SU2 | |
| | | SW2 | |
| | | SZ3 | |
| | | TE3 | |
| | | TO2 | |
| | | VI3 | |

Price limits for Brussels Individual Equity Options

| | Expiration months ≤12 months | | | | | | Expiration months > 12 months | | | | | |
|--------------------------------------|--|---|---|--|---|---|--|---|---|--|---|---|
| | Price limits | | | | | | Price limits | | | | | |
| Individual Equity Options Category 1 | Series having a premium ≤ 1.00 base level +/- € 0.30 | Series having a premium > 1.00 - ≤ 2.50 base level +/- € 0.40 | Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.50 | Series having a premium > 5.00 - ≤ 10.00 base level +/- € 0.60 | Series having a premium > 10.00 - ≤ 20.00 base level +/- € 0.80 | Series having a premium > 20.00 base level +/- € 1.00 | Series having a premium ≤ 1.00 base level +/- € 0.45 | Series having a premium > 1.00 - ≤ 2.50 base level +/- € 0.60 | Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.75 | Series having a premium > 5.00 - ≤ 10.00 base level +/- € 0.90 | Series having a premium > 10.00 - ≤ 20.00 base level +/- € 1.20 | Series having a premium > 20.00 base level +/- € 1.50 |
| Individual Equity Options Category 2 | Series having a premium ≤ 1.00 base level +/- € 0.40 | Series having a premium > 1.00 - ≤ 2.50 base level +/- € 0.50 | Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.80 | Series having a premium > 5.00 - ≤ 10.00 base level +/- € 1.00 | Series having a premium > 10.00 - ≤ 20.00 base level +/- € 1.20 | Series having a premium > 20.00 base level +/- € 1.40 | Series having a premium ≤ 1.00 base level +/- € 0.60 | Series having a premium > 1.00 - ≤ 2.50 base level +/- € 0.75 | Series having a premium > 2.50 - ≤ 5.00 base level +/- € 1.20 | Series having a premium > 5.00 - ≤ 10.00 base level +/- € 1.50 | Series having a premium > 10.00 - ≤ 20.00 base level +/- € 1.80 | Series having a premium > 20.00 base level +/- € 2.10 |

Please note that during the uncrossing price limits are doubled

Brussels Individual Equity Options

| Category 1 | Category 2 |
|-------------------|-------------------|
| DXB | AGE |
| FRB | BAR |
| KBC | BLG |
| | COL |
| | DEL |
| | GBL |
| | INT |
| | MOB |
| | NYR |
| | OME |
| | SOL |
| | UCB |
| | UMC |

Price Limits for Amsterdam Individual Equity Options

| | Expiration months ≤ 12 months | | | | | | Expiration months > 12 months | | | | | |
|--------------------------------------|---|--|--|---|--|---|---|--|--|---|--|---|
| | Price limits | | | | | | Price limits | | | | | |
| Individual Equity Options Category 1 | Series having a premium ≤ 1.00 base level +/- € 0.30 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.40 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.50 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.50 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.50 | Series having a premium > 20.00 base level +/- € 0.50 | Series having a premium ≤ 1.00 base level +/- € 0.45 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.60 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.75 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.75 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.75 | Series having a premium > 20.00 base level +/- € 0.75 |
| Individual Equity Options Category 2 | Series having a premium ≤ 1.00 base level +/- € 0.40 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.50 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 0.80 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 0.80 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 0.80 | Series having a premium > 20.00 base level +/- € 0.80 | Series having a premium ≤ 1.00 base level +/- € 0.60 | Series having a premium $> 1.00 - \leq 2.50$ base level +/- € 0.75 | Series having a premium $> 2.50 - \leq 5.00$ base level +/- € 1.20 | Series having a premium $> 5.00 - \leq 10.00$ base level +/- € 1.20 | Series having a premium $> 10.00 - \leq 20.00$ base level +/- € 1.20 | Series having a premium > 20.00 base level +/- € 1.20 |

Please note that during the uncrossing price limits are doubled

Amsterdam Individual Equity Options

| Category 1 | Category 2 |
|------------|------------|
| AAI | ARC |
| AFA | CIO |
| AGN | DRK |
| AH | MDQ |
| AKZ | UBL |
| ASL | WHV |
| ASM | |
| ASO | |
| BAM | |
| BCK | |
| BOS | |
| CRU | |
| CSM | |
| DSM | |
| FOO | |
| FOR | |
| FUR | |
| HEI | |
| HEY | |
| HEM | |
| HYM | |
| IM | |
| ING | |
| KPN | |
| LAU | |
| LC | |
| MOO | |
| MT | |
| NUO | |
| OCE | |
| ORD | |
| PHI | |
| RD | |
| REN | |
| RND | |
| SBM | |
| SR | |
| TMO | |
| TPG | |
| TTM | |
| UN | |
| UOO | |
| USG | |
| VPK | |
| WES | |
| WKL | |

Price Limits for London Individual Equity Options

| Expiration months \leq 13 months | | | | | | | | |
|--------------------------------------|---|--|---|---|--|---|--|---|
| Price limits | | | | | | | | |
| Individual Equity Options Category 1 | Series having a premium <3 Base level +/- 2p | Series having a premium $\geq 3 - <15$ Base level +/- 4.5p | Series having a premium $\geq 15 - <30$ Base level +/- 7.5p | Series having a premium $\geq 30 - <60$ Base level +/- 9p | Series having a premium $\geq 60 - <100$ Base level +/- 10.5p | Series having a premium $\geq 100 - <150$ Base level +/- 12p | Series having a premium ≥ 150 Base level +/- 22.5p | |
| Individual Equity Options Category 2 | Series having a premium <3 Base level +/- 3p | Series having a premium $\geq 3 - <15$ Base level +/- 7.5p | Series having a premium $\geq 15 - <30$ Base level +/- 10.5p | Series having a premium $\geq 30 - <60$ Base level +/- 12p | Series having a premium $\geq 60 - <100$ Base level +/- 13.5p | Series having a premium $\geq 100 - <150$ Base level +/- 15p | Series having a premium $\geq 150 - <1000$ Base level +/- 30p | Series having a premium ≥ 1000 Base level +/- 60p |
| Individual Equity Options Category 3 | Series having a premium <3 Base level +/- 4p | Series having a premium $\geq 3 - <15$ Base level +/- 10.5p | Series having a premium $\geq 15 - <30$ Base level +/- 15p | Series having a premium $\geq 30 - <60$ Base level +/- 18p | Series having a premium $\geq 60 - <150$ Base level +/- 22.5p | | Series having a premium $\geq 150 - <1000$ Base level +/- 45p | Series having a premium ≥ 1000 Base level +/- 90p |

Please note that price limits are rounded up/down according to the contract specific tick value

Price Limits for London Individual Equity Options

| Expiration months \leq 13 months | | | | | | | | |
|--------------------------------------|---|--|---|---|--|---|--|--|
| Price limits | | | | | | | | |
| Individual Equity Options Category 4 | Series having a premium <3 Base level +/- 2p | Series having a premium $\geq 3 - <15$ Base level +/- 6p | Series having a premium $\geq 15 - <30$ Base level +/- 10p | Series having a premium $\geq 30 - <60$ Base level +/- 12p | Series having a premium $\geq 60 - <100$ Base level +/- 14p | Series having a premium $\geq 100 - <150$ Base level +/- 16p | Series having a premium ≥ 150 Base level +/- 30p | |
| Individual Equity Options Category 5 | Series having a premium <3 Base level +/- 3p | Series having a premium $\geq 3 - <15$ Base level +/- 10p | Series having a premium $\geq 15 - <30$ Base level +/- 14p | Series having a premium $\geq 30 - <60$ Base level +/- 16p | Series having a premium $\geq 60 - <100$ Base level +/- 18p | Series having a premium $\geq 100 - <150$ Base level +/- 20p | Series having a premium $\geq 150 - <1000$ Base level +/- 40p | Series having a premium ≥ 1000 Base level +/- 80p |
| Individual Equity Options Category 6 | Series having a premium <3 Base level +/- 4p | Series having a premium $\geq 3 - <15$ Base level +/- 14p | Series having a premium $\geq 15 - <30$ Base level +/- 20p | Series having a premium $\geq 30 - <60$ Base level +/- 24p | Series having a premium $\geq 60 - <150$ Base level +/- 30p | | Series having a premium $\geq 150 - <1000$ Base level +/- 60p | Series having a premium ≥ 1000 Base level +/- 120p |

Please note that price limits are rounded up/down according to the contract specific tick value

Price Limits for London Individual Equity Options

| Expiration months > 13 months | | | | | | | | |
|--------------------------------------|---|---|--|---|---|---|--|--|
| Price limits | | | | | | | | |
| Individual Equity Options Category 1 | Series having a premium <3 Base level +/- 3p | Series having a premium ≥3 - <15 Base level +/- 6.75p | Series having a premium ≥15 - <30 Base level +/- 11.25p | Series having a premium ≥30 - <60 Base level +/- 13.5p | Series having a premium ≥60 - <100 Base level +/- 15.75p | Series having a premium ≥100 - <150 Base level +/- 18p | Series having a premium ≥150 Base level +/- 33.75p | |
| Individual Equity Options Category 2 | Series having a premium <3 Base level +/- 4.5p | Series having a premium ≥3 - <15 Base level +/- 11.25p | Series having a premium ≥15 - <30 Base level +/- 15.75p | Series having a premium ≥30 - <60 Base level +/- 18p | Series having a premium ≥60 - <100 Base level +/- 20.25p | Series having a premium ≥100 - <150 Base level +/- 22.5p | Series having a premium ≥150 - <1000 Base level +/- 45p | Series having a premium ≥1000 Base level +/- 90p |
| Individual Equity Options Category 3 | Series having a premium <3 Base level +/- 6p | Series having a premium ≥3 - <15 Base level +/- 15.75p | Series having a premium ≥15 - <30 Base level +/- 22.5p | Series having a premium ≥30 - <60 Base level +/- 27p | Series having a premium ≥60 - <150 Base level +/- 33.75p | | Series having a premium ≥150 - <1000 Base level +/- 67.5p | Series having a premium ≥1000 Base level +/- 135p |

Please note that price limits are rounded up/down according to the contract specific tick value

London Individual Equity Options

| Category 1 | Category 2 | Category 3 | Category 4 | Category 5 | Category 6 |
|------------|------------|------------|------------|------------|------------|
| AWS | BBL | AHA | AER | ABR | CNG |
| BP | CUA | AZA | ARM | ATT | IMP |
| BSK | GNS | BGG | CAB | BLC | JMT |
| BTG | GXO | BLT | CPG | BRT | KZK |
| C+W | HSB | RTZ | CPI | EMG | LNМ |
| KGF | LS | SCB | CTM | HAX | LSE |
| M+S | PRU | SHL | CTR | HRG | NKR |
| MWR | | TAB | DIX | ICA | NXT |
| RBS | | XST | ETP | IFT | POC |
| RYL | | | EXP | IHG | RAR |
| SAN | | | GME | III | RB |
| TCO | | | IPR | LIB | RUT |
| TSB | | | LDB | MAB | SAB |
| VOD | | | LFI | NGG | SHA |
| | | | LGE | PER | SMI |
| | | | LOG | PSO | TLO |
| | | | OMT | PTG | VRS |
| | | | REI | SHP | WSY |
| | | | RR | SSE | |
| | | | RTO | SVT | |
| | | | SGE | ULV | |
| | | | SNP | WHL | |
| | | | TAT | WTB | |
| | | | TMK | | |
| | | | TWP | | |
| | | | UUL | | |
| | | | WWP | | |