

## Static Thresholds per TSL Product Group

Product Type / TSL Product Group	TSL Product Group Description	Static Volatility Threshold	Product Exemption
<b>FBND</b>			
FIFL	FIXED INCOME FUTURES - TENOR L	5%	FGBX (10%)
FIFM	FIXED INCOME FUTURES - TENOR M	5%	
FIFS	FIXED INCOME FUTURES - TENOR S	5%	
<b>FCUR</b>			
DUKCF	DAILY USDKRW CURRENCY FUTURES	5%	
FXF	CURRENCY FUTURES	5%	
<b>FINT</b>			
MMF	MONEY MARKET INDEX FUTURES	2,5%	
<b>FINX</b>			
BIF	BOND INDEX FUTURES	15%	
CIF	COMMODITY INDEX FUTURES	15%	
IDF	INDEX DIVIDEND FUTURES	30%	
IFL1NH	INDEX FUTURES - LIQUIDITYCLASS 1 - NV HIGH	10%	
IFL1NM	INDEX FUTURES - LIQUIDITYCLASS 1 - NV MID	10%	
IFL2NH	INDEX FUTURES - LIQUIDITYCLASS 2 - NV HIGH	10%	FBTE/FBTU (15%)
IFL2NL	INDEX FUTURES - LIQUIDITYCLASS 2 - NV LOW	10%	
IFL2NM	INDEX FUTURES - LIQUIDITYCLASS 2 - NV MID	10%	
IFL3NH	INDEX FUTURES - LIQUIDITYCLASS 3 - NV HIGH	15%	
IFL3NL	INDEX FUTURES - LIQUIDITYCLASS 3 - NV LOW	15%	
IFL3NM	INDEX FUTURES - LIQUIDITYCLASS 3 - NV MID	15%	
KOF	KOSPI-FUTURES	10%	
<b>FSTK</b>			
EXTFF	EXTF-FUTURES	15%	
FETCS	FUTURES ON ETC SECURITIES	15%	
FXG	FUTURE ON XETRA-GOLD	15%	
SSF	SINGLE STOCK FUTURES	15%	
STF	STOCK TRACKING FUTURES	15%	
<b>FVOL</b>			
VIF	VOLATILITY INDEX FUTURES	30%	