

## Orders to Transactions Ratios

Market Type	OTR Volume		OTR Number	
	Amber Threshold	Red Threshold	Amber Threshold	Red Threshold
ECX CER Futures	9,000,000	11,250,000	2,000,000	2,500,000
ECX EUA/CER Futures Spread	9,000,000	11,250,000	2,000,000	2,500,000
ECX EUAA/EUA Futures Spread	9,000,000	11,250,000	2,000,000	2,500,000
Eurodollar	9,000,000	11,250,000	2,000,000	2,500,000
Financial LNG	9,000,000	11,250,000	2,000,000	2,500,000
Financial NGL	9,000,000	11,250,000	2,000,000	2,500,000
gC Newcastle Coal Futures	9,000,000	11,250,000	2,000,000	2,500,000
GCF Repo	9,000,000	11,250,000	2,000,000	2,500,000
Heating Oil/Brent Futures Crack	9,000,000	11,250,000	2,000,000	2,500,000
Heating Oil/LS Gasoil Futures Spread	9,000,000	11,250,000	2,000,000	2,500,000
ICE Brent-WTI Futures Spread	9,000,000	11,250,000	2,000,000	2,500,000
ICE Heating Oil Futures	9,000,000	11,250,000	2,000,000	2,500,000
ICE Heating Oil/WTI Futures Crack	9,000,000	11,250,000	2,000,000	2,500,000
ICE NYH (RBOB) Gasoline Futures	9,000,000	11,250,000	2,000,000	2,500,000
ICE NYH (RBOB) Gasoline/WTI Futures Crack	9,000,000	11,250,000	2,000,000	2,500,000
ICE Richards Bay Coal Futures	9,000,000	11,250,000	2,000,000	2,500,000
ICE Rotterdam Coal Futures	9,000,000	11,250,000	2,000,000	2,500,000
ICE Rotterdam/Richards Bay Coal Futures Spread	9,000,000	11,250,000	2,000,000	2,500,000
ICE WTI Crude Futures	9,000,000	11,250,000	2,000,000	2,500,000
Interest Rate Futures	9,000,000	11,250,000	2,000,000	2,500,000
IPE Brent Futures	9,000,000	11,250,000	2,000,000	2,500,000
IPE Gas Oil Futures	9,000,000	11,250,000	2,000,000	2,500,000
IPE Natural Gas Futures	9,000,000	11,250,000	2,000,000	2,500,000
IPE UK Electricity Futures Base	9,000,000	11,250,000	2,000,000	2,500,000
IPE UK Electricity Futures Peak	9,000,000	11,250,000	2,000,000	2,500,000
IPE-ECX European Emissions	9,000,000	11,250,000	2,000,000	2,500,000
Liffe Bonds	9,000,000	11,250,000	2,000,000	2,500,000
Liffe Commodities	9,000,000	11,250,000	2,000,000	2,500,000
Liffe Equity Derivatives - Non-US Based	9,000,000	11,250,000	2,000,000	2,500,000
Liffe Index Futures - Non-US Restricted	9,000,000	11,250,000	2,000,000	2,500,000
Liffe Index Futures - US Restricted	9,000,000	11,250,000	2,000,000	2,500,000
Liffe Index Options	9,000,000	11,250,000	2,000,000	2,500,000
Liffe STIRs	9,000,000	11,250,000	2,000,000	2,500,000
Liffe Swapnotes	9,000,000	11,250,000	2,000,000	2,500,000
Liffe Three Month Euro and EONIA	9,000,000	11,250,000	2,000,000	2,500,000
LS Gasoil/Brent Futures Crack	9,000,000	11,250,000	2,000,000	2,500,000
NYH (RBOB) Gasoline/Brent Futures Crack	9,000,000	11,250,000	2,000,000	2,500,000
NYH (RBOB) Gasoline/Heating Oil Spread	9,000,000	11,250,000	2,000,000	2,500,000
Oil	9,000,000	11,250,000	2,000,000	2,500,000
Richards Bay/gC Newcastle Coal Futures Spread	9,000,000	11,250,000	2,000,000	2,500,000
Wet Freight	9,000,000	11,250,000	2,000,000	2,500,000

Table 1

Unless specified in the referenced table 1 in this document, all Contracts for MIC Codes IFEU, IFLL, IFLO and IFLX will have Order Transaction Ratios (“OTR”) as follows:

<b>Thresholds</b>	<b>OTR Volume</b>	<b>OTR number</b>
Amber Thresholds	9,000,000	2,000,000
Red Thresholds	11,250,000	2,500,000

Table 2