

10. Appendix B - Price and Quantity Restrictions

Product		Orderbook price control		Block Trade price control		Orderbook quantity control		Block trade quantity control		Trade Reporting
		% from static control	% from dynamic control	Minimum quantity for outside spread	Allowable % from bid/ask	Single order maximum	Combo order maximum	Minimum size	Maximum size	Minimum quantity for outside spread
Futures	FTSE 100	+/- 5.0% for orders +/- 3.5% for trades	+/- 1.5%	250 lots	+/- 7.5%	500 lots	2500 lots	100 lots	5,000 lots	1 lot
	FTSE UK SLQ	+/- 5.0% for orders +/- 3.5% for trades	+/- 1.5%	250 lots	+/- 7.5%	500 lots	2500 lots	100 lots	5,000 lots	1 lot
	FTSE RIOB	+/- 5.0% for orders +/- 3.5% for trades	+/- 1.5%	1 lot	Within bid/ask spread	500 lots	2,500 lots	1 lot	5,000 lots	1 lot
	OBX	n/a	n/a	1 lot	Within bid/ask spread	50,000 lots	50,000 lots	1 lot	50,000 lots	1 lot
	OBOSX	n/a	n/a	1 lot	Within bid/ask spread	50,000 lots	50,000 lots	1 lot	50,000 lots	1 lot
	Norwegian stock	n/a	n/a	1 lot	Within bid/ask spread	50,000 lots	50,000 lots	1 lot	50,000 lots	1 lot
	IOB DRs	+/- 20.0% for orders +/- 7.5% for trades	+/- 3.5%	1 lot	Within bid/ask spread	10,000 lots	10,000 lots	1 lot	60,000 lots	1 lot
	IOB DR dividend	+/- 25.0% for orders +/- 10.0% for trades	+/- 5.0%	1 lot	Within bid/ask spread	10,000 lots	10,000 lots	1 lot	100,000 lots	1 lot
Options	FTSE 100	See below	See below	250 lots	+/- 7.5%	500 lots	2500 lots	250 lot	5,000 lots	1 lot
	FTSE RIOB	See below	See below	1 lot	Within bid/ask spread	5,000 lots	10,000 lots	1 lot	10,000 lots	1 lot
	OBX	n/a	n/a	1 lot	Within bid/ask spread	50,000 lots	50,000 lots	1 lot	50,000 lots	1 lot
	IOB DRs	See below	See below	1 lot	Within bid/ask spread	10,000 lots	10,000 lots	1 lot	30,000 lots	1 lot
	UK stocks	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1 lot
	Norwegian stock	n/a	n/a	1 lot	Within bid/ask spread	50,000 lots	50,000 lots	1 lot	50,000 lots	1 lot

Index options

Strike Price	Trade vs. Settlement		Trade vs. Last
	Front month	All subsequent expiries	All Expiries
	(% Increase - % Decrease)	(% Increase - % Decrease)	(% Increase - % Decrease)
Over 8th OTM	900% - 80%	890% - 70%	450% - 50%
7th OTM	700% - 80%	690% - 70%	350% - 50%
5th and 6th OTM	500% - 80%	490% - 70%	200% - 50%
3rd and 4th OTM	250% - 80%	240% - 70%	100% - 50%
2nd OTM	200% - 80%	190% - 70%	70% - 50%
1st OTM	150% - 80%	140% - 70%	50% - 50%
ATM	100% - 80%	90% - 70%	40% - 40%
1st ITM	80% - 80%	70% - 70%	30% - 30%
2nd ITM	70% - 70%	60% - 60%	30% - 30%
3rd and 4th ITM	60% - 60%	50% - 50%	25% - 25%
5th and 6th ITM	40% - 40%	30% - 30%	15% - 15%
7th to 11th ITM	35% - 35%	25% - 25%	10% - 10%
Over 12th ITM	25% - 25%	15% - 15%	5% - 5%

Stock options

	Trade vs. Settlement		Trade vs. Last
Strike Price	Front month	All subsequent expiries	All Expiries
	(% Increase - % Decrease)	(% Increase - % Decrease)	(% Increase - % Decrease)
Over 8th OTM	900% - 80%	890% - 70%	450% - 50%
7th OTM	700% - 80%	690% - 70%	350% - 50%
5th and 6th OTM	500% - 80%	490% - 70%	200% - 50%
3rd and 4th OTM	400% - 80%	390% - 70%	100% - 50%
2nd OTM	350% - 80%	340% - 70%	70% - 50%
1st OTM	250% - 80%	240% - 70%	60% - 50%
ATM	150% - 80%	140% - 70%	50% - 50%
1st ITM	80% - 80%	70% - 70%	40% - 40%
2nd ITM	70% - 70%	60% - 60%	35% - 35%
3rd and 4th ITM	60% - 60%	50% - 50%	30% - 30%
5th and 6th ITM	50% - 50%	40% - 40%	20% - 20%
7th to 11th ITM	45% - 45%	35% - 35%	15% - 15%
Over 12th ITM	30% - 30%	20% - 20%	10% - 10%

11. Appendix C - Futures Contracts Value Ranges

	Value Ranges	Fast Market Value Ranges
Stock index Futures	1.5%	3%
Stock Futures	5%	10%
Dividend Futures	10%	20%