

DISCIPLINARY NOTICE

October 9, 2015

Matter: CASE number 2014-156

SETTLEMENT OF CHARGES AGAINST BARCLAYS CAPITAL, INC.

Exchange Rule:

Rule 18.05(d) - Open Interest in Energy Contracts

On the Last Trading Day of an expiring Contract Period, the Exchange may request Clearing Members to report open interest so that the Exchange can publish an indicative open interest figure based on the open interest held by Clearing Members as of the time specified by the Exchange in its request for open position information. In such case, after the close of trading on the Last Trading Day, Clearing Members will be permitted to perform settlements and position adjustments with respect to the positions so reported by them to the Exchange, until such cut-off time as the Exchange shall establish. Clearing Members shall ensure that positions in such expiring Contract Period for which open interest may not be reported on a gross basis are settled on the Last Trading Day prior to such time as the Exchange may specify.

Summary:

A subcommittee of the Exchange's Business Conduct Committee determined that Barclays Capital, Inc. ("Barclays") may have violated Exchange Rule 18.05(d) by reporting inaccurate open interest data for the October 2014, November 2014 and December 2014 Henry Penultimate Fixed Price Future on the last trading day and expiration date for each contract.

Penalty:

In accordance with the terms of settlement, in which Barclays neither admitted nor denied the rule violations, Barclays paid a monetary penalty of \$20,000.

Effective Date: September 30, 2015

FOR MORE INFORMATION

Jason Fusco

jason.fusco@theice.com
(212) 748-4021

Conor Weber

-or- conor.weber@theice.com
(312) 836-6746