

Table of No Cancellation Ranges and Reasonability Levels

Contract	Reasonability level	No cancellation range
ICE Brent Futures	\$0.99	\$0.50
ICE Gasoil Futures	\$10.00	\$5.00
ICE WTI Futures	\$0.99	\$0.50
ICE Middle East Sour Crude	\$0.99	\$0.50
Futures		
ICE Middle East Sour Crude	-	\$0.15
Futures – calendar spreads		
ICE Heating Oil Futures	\$0.10	\$0.0200
ICE RBOB Gasoline Futures	\$0.10	\$0.0200
ICE UK Natural Gas Futures	£0.10	0.85 pence
ICE ECX EUA Futures	€1.00	€0.50
ICE ECX CER Futures	€1.00	€0.50
ICE Rotterdam Coal Futures	\$2.00	\$0.25
ICE Richards Bay Coal Futures	\$2.00	\$0.25
gC Newcastle Coal Futures	\$2.00	\$0.25
ICE UK Electricity Futures	£7.50	£1.00
ICE Brent Futures / ICE WTI	-	\$0.25
Futures Spread		
ICE Brent Futures / ICE Middle East	-	\$0.25
Sour Crude Futures Spread		
ICE WTI Futures /ICE Middle East	-	\$0.25
Sour Crude Futures Spread		
ICE Gasoil Futures Crack	-	\$0.50
ICE Heating Oil / ICE Gasoil Futures	-	\$0.0200
Spread		
ICE Heating Oil / ICE WTI Futures	-	\$0.0200
Crack		
ICE RBOB Gasoline / ICE WTI	-	\$0.0200
Futures Crack		
ICE ECX EUA Futures / ICE ECX	-	€0.50
CER Futures Spread		
ICE Rotterdam Coal / ICE Richards	-	\$0.25
Bay Coal Futures Spread		