

Minimum Volume Thresholds (Energy) - MIC Code IFEU	
Contract	Minimum Volume Threshold (lots)
Energy Futures	
ICE Brent Futures	100
ICE Brent Futures, Middle East Sour Crude, ASCI & ASCI Differential Futures	100
ICE Low Sulphur Gasoil Futures	100
ICE WTI	50
ICE WTI (CAD Denominated)	50
ICE Heating Oil; RBOB Gasoline	50
All ICE Emissions Futures	50
All ICE Natural Gas Contracts	50
All ICE UK Power Contracts	50
All Coal Futures	5
ICE Brent Futures / ICE WTI Futures	ICE Brent Leg - 50
	ICE WTI Leg - 50
ICE Brent / ICE Low Sulphur Gasoil Spread	ICE Brent Leg – 75
	ICE Low Sulphur Gasoil Leg – 100
ICE Heating Oil Futures / Low Sulphur Gasoil Futures Spread	ICE Heating Oil Leg – 75
	ICE Low Sulphur Gasoil Leg – 100
Energy Options	
All ICE Oil Options	25
All ICE Utility Options (Except coal)	25
All ICE Coal Options	5
All ICE Emissions Options	25
Volatility trades	Minimum volume threshold of the appropriate Option Contract applicable to the Option leg (see part 4(iv))
Inter-commodity (IFEU Energy Futures or Options Contracts)	
.05% Singapore Gasoil (SWS) / ICE Gasoil Futures (Minimum per leg)	Singapore leg 43
	Gasoil leg 57

ICE Swap Futures, TAPs, and Options Contracts

Swap Futures Product Group	Product name	Contract Size	Minimum Volume Threshold (lots)
US Crude	All	1,000 bbls	5
	Mini Products	100 bbls	5
International Crude	All	1,000 bbls	10
	Mini Products	1 bbl	1,000
Gasoline	All	1,000 bbls or 42,000 US glns	10
	All	1,000 MT	5
	Mini Products	100 bbls	5
	Mini Products	100 MT	5
Gasoil/Diesel/Heating Oil	All	1,000 bbls or 42,000 US glns	10
	All	1,000 MT	5
	All	100 MT	10
	Mini Products	100 bbls	5
	Mini Products	100 MT	5
Fuel Oil	All	1,000 bbls	10
	All	1,000 MT	5
	Mini Products	100 MT	5
Bitumen	All	100 MT	5
Bio Diesel	All	1,000 MT	5
	All	100 MT	5
Jet	All	1,000 bbls or 42,000 US glns	10
	All	1,000 MT	5
	Mini Products	100 bbls or 4,200 US glns	5
	Mini Products	100 MT	5
Naphtha	All	1,000 bbls	10
	All	1,000 MT	5
	Mini Products	100 MT	5
	Mini Products	100 bbls	5
Freight	Dry Freight	1 day of time charter	5
		500 MT	5
	Wet Freight	1,000 MT	5
		1 day of time charter	5
	LPG Freight	1,000 MT	2
US NGLs	All	1,000 bbls	10
	Mini Products	100 bbls	5
International NGLs	All	1,000 MT	2
	Mini Products	100 MT	2
Iron Ore	All	1,000 MT	5
Ethanol	All	1,000 bbls or 42,000 US glns	5
	All	100 cubic metres	5
LNG	All	10,000 MMBTU	5
Petrochemicals	All	100,000 pounds	10
	All	1,000 bbl	10