

July 2019

Minimum Volume Thresholds (Energy) - MIC Code IFEU	
Contract	Minimum Volume Threshold (lots)
<b>Energy Futures</b>	
ICE Brent Futures	100
ICE Low Sulphur Gasoil Futures	100
ICE WTI Futures	50
ICE Permian WTI Futures	10
ICE Permian WTI Storage Futures	10
ICE Heating Oil Futures; ICE RBOB Gasoline Futures	50
ICE NYH ULSHO Futures; ICE NYH ULSD Futures	10
All ICE Emissions Futures	50
ICE Natural Gas Contracts (p/therm, EUR/MWh)	40
Gas Financial Futures (USD/MMBTU)	5
All ICE UK Power Contracts	5
All Coal Futures	5
ICE Brent Futures / ICE WTI Futures Spread	ICE Brent Leg - 50 ICE WTI Leg - 50
ICE Brent Futures / ICE Low Sulphur Gasoil Spread	ICE Brent Leg - 75 ICE Low Sulphur Gasoil Leg - 100
ICE Heating Oil Futures / ICE Low Sulphur Gasoil Futures Spread	ICE Heating Oil Leg - 75 ICE Low Sulphur Gasoil Leg - 100
ICE Permian WTI Futures / ICE Brent Futures Spread	ICE Permian WTI Leg - 50 ICE Brent Leg - 50
ICE Permian WTI Futures / ICE WTI Futures Spread	ICE Permian WTI Leg - 25 ICE WTI Leg - 25
<b>Energy Options</b>	
All ICE Oil Options (Except ICE Permian WTI Options)	25
ICE Permian WTI Options	1
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))
<b>Inter-commodity (IFEU Energy Futures or Options Contracts)</b>	
Singapore Gasoil (Platts) Future (GST) / ICE Low Sulphur Gasoil Futures (Minimum per leg)	Singapore Gasoil Leg - 43
	ICE Low Sulphur Gasoil Leg - 57

ICE Transitioned Futures, TAPs, and Options Contracts			
Futures and Options Product Group	Product name	Contract Size	Minimum Volume Threshold (lots)
International Crude	All	1,000 bbls	10
	Mini Products	100 bbls	5
Gasoline	All	1,000 bbls	10
	All	1,000 MT	5
	Mini Products	100 bbls	5
	Mini Products	100 MT	5
Gasoil/Diesel/Heating Oil	All	1,000 bbls	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
	Mini Products	100 bbls	5
Bio Diesel	All	1,000 MT	5
	All	100 MT	5
Jet	All	1,000 bbls	10
	All	1,000 MT	5
	Mini Products	100 bbls	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
	Wet Freight	1,000 MT	5
		100 MT	5
			1 day of time charter
	LPG Freight	1,000 MT	2
Iron Ore	All	1,000 MT	5
Ethanol	All	100 cubic metres	5
LNG	All	10,000 MMBTU	5