

Designated Settlement Periods and Volume Thresholds

Contract	Designated Settlement Period*	Futures Unofficial Settlement Duration**	Volume Threshold***
ICE Brent Crude Futures and Options	19:28 – 19:30	5 Minutes	500/100
ICE WTI Crude Futures and Options	19:28 – 19:30	5 Minutes (†)	200/100
ICE Permian WTI Futures	19:28 – 19:30	5 Minutes (†)	100
ICE Low Sulphur Gasoil Futures and Options	16:28 – 16:30	10 Minutes	200/100
ICE Three Month Sterling Futures and Options	16:05 – 16:15	5 Minutes	500/250
ICE Three Month Sterling One, Two, Three, Four and Five Year Mid-Curve Options	16:05 – 16:15	5 Minutes	250
ICE Three Month Euro (Euribor) Futures and Options	16:05-16:15	5 Minutes	500/250
ICE Three Month Euro (Euribor) One, Two, Three, Four and Five Year Mid-Curve Options	16:05-16:15	5 Minutes	250
ICE Three Month Euroswiss Futures and Options	16:05 – 16:15	5 Minutes	250/50
FTSE 100 Index Futures and Options	16:28 – 16:30	5 Minutes (†)	500
FTSE 250 Index Futures	16:28 – 16:30	5 Minutes (†)	50
ICE Heating Oil Futures and Options	19:28 – 19:30	5 Minutes (†)	200/100
ICE RBOB Futures and Options	19:28 – 19:30	5 Minutes (†)	200/100
ICE London Cocoa Futures and Options	16:48 – 16:50	5 Minutes	100
ICE Euro Cocoa Futures and Options	16:48 – 16:50	5 Minutes	100
ICE Robusta Coffee Futures and Options	17:23 – 17:25	5 Minutes	100
ICE White Sugar Futures and Options	17:53 – 17:55	5 Minutes	50
ICE Containerised White Sugar Futures	17:53-17:55	5 Minutes	50
ICE UK Feed Wheat Futures and Options	17:26 – 17:28	5 Minutes	50
Long Gilt Futures and Options	16:13 – 16:15	5 Minutes (†)	250
ICE EUA Futures and Options	16:50 – 17:00	5 Minutes	200/100
ICE CER Futures and Options ICE EUAA Futures	16:50 – 17:00	5 Minutes	100
ICE UK Natural Gas Futures and Options ICE UK Natural Gas Daily Futures ICE UK Natural Gas Futures (EUR/MWh) ICE UK Natural Gas 1 st Line Futures ICE TTF Gas 1 st Line Futures	16:00 – 16:15	10 Minutes	100
ICE UK Electricity Futures	16:00 – 16:15	10 Minutes (†)	50

JKM LNG (PLATTS) Future	16:00 – 16:30	10 Minutes (†)	NA
ICE Rotterdam, ICE Richard's Bay and ICE gC Newcastle Coal Futures and Options and ICE gC RB Coal Futures	16:50 – 17:00	10 Minutes (†)	50
ICE FOB Indonesian Sub-Bituminous and ICE API 8 South China Coal Futures	16:50 – 17:00	10 Minutes (†)	50
ICE Central Appalachian, ICE CSX, ICE Powder River Basin and ICE Illinois Basin Coal Futures & Illinois Basin Coal Options	19:15 – 19:30	10 Minutes (†)	50
ICE Three-Month Eurodollar Futures	19:58 – 20:00	10 Minutes	50
ICE US Treasury DTCC GCF Repo Index Futures	19:30 – 20:00	10 Minutes	50
ICE Agency DTCC GCF Repo Index Futures	19:30 – 20:00	10 Minutes	50
ICE Mortgage Backed Securities DTCC GCF Repo Index Futures	19:30 – 20:00	10 Minutes	50
ICE One Month SOFR Index Futures	19:30 – 20:00	10 Minutes	20
ICE Three Month SOFR Index Futures	19:30 – 20:00	10 Minutes	20
ICE One Month Eonia Futures	16:05 – 16:15	5 Minutes (†)	50
ICE Three Month Sonia Futures	16:05 – 16:15	5 Minutes	50
ICE One Month Sonia Futures	16:05 – 16:15	5 Minutes	50
ICE Short, Medium and Ultra Long Gilt Futures	16:13 – 16:15	5 Minutes (†)	50
ICE Short, Medium, Long and Ultra Long Bund Futures	16:13 – 16:15	5 Minutes (†)	50
ICE Short, Medium and Long BTP Futures	16:13 – 16:15	5 Minutes (†)	50
ICE Short, Medium and Long Bonos Futures	16:13 – 16:15	5 Minutes (†)	50
ICE Medium and Long Swiss Confederation Futures	15:58 – 16:00	5 Minutes (†)	50
ICE Euro Swapnote® Futures & Options	16:13 – 16:15	5 Minutes (†)	50
ICE Sterling Swapnote® Futures	16:13 – 16:15	5 Minutes (†)	50
ICE U.S. Dollar Swapnote® Futures	19:58 – 20:00	5 Minutes (†)	50
ICE Swiss Franc Swapnote® Futures	16:13 – 16:15	5 Minutes (†)	50
FTSE 100 Declared Dividend Index	16:28 – 16:30	5 Minutes (†)	50
FTSE 100 Dividend Index – RDSA Withholding	16:28 – 16:30	5 Minutes (†)	50
MSCI Europe NTR Index	16:28 – 16:30	5 Minutes (†)	50
MSCI World NTR Index	16:28 – 16:30	5 Minutes (†)	50

Table of Marker Volume Thresholds Futures Contracts

Contract	Volume threshold***
ICE Brent Crude Futures Singapore Minute Marker	500
ICE Brent Crude Futures Minute Marker	500
ICE Brent Crude Futures 10:30 Expiry Only Minute Marker	250
ICE Brent Crude Futures 12:30 Expiry Only Minute Marker	250
ICE Brent Crude Futures 14:30 Expiry Only Minute Marker	250
ICE Low Sulphur Gasoil Futures Singapore Minute Marker	200
ICE Low Sulphur Gasoil Futures U.S. Minute Marker	100
ICE WTI Futures Singapore Minute Marker	100
ICE WTI Futures 16:30 Minute Marker	100
ICE Heating Oil Futures 16:30 Minute Marker	50
ICE RBOB Futures 16:30 Minute Marker	50

***Designated Settlement Period:** Times may vary in line with US daylight savings times or during US and/or UK public holiday periods

****Futures Unofficial Settlement Duration:** The minimum time period that a futures contracts settlement prices will be displayed (Yellow on WebICE), allowing for any objections from market participants, before such prices will become the Official Settlement prices.

† For contracts designated with a (†), an unofficial price will not be published, and the official price will be deemed final after the respective duration has lapsed.

*****Settlement and Marker Volume Thresholds**

The Settlement and Marker Volume Thresholds determine the minimum traded volume which needs to be executed during the Settlement/Marker period for the purposes of calculating prices by means of a trade weighted average.

The Settlement and Marker Volume Thresholds are set on a contract by contract basis determined by the Exchange. These thresholds also apply to volume on legitimate prevailing orders throughout the entirety of the respective Settlement/Marker window.