

Energy Clearing: Introduction of clearing for additional ICE Futures Europe Contracts

Energy Clearing Members are advised that the following ICE Futures Europe contracts will be launched on **Monday 01 December 2014**.

Physical Code	Contract Name
UM1	Gulf Coast Unl 87 Gasoline Prompt Pipeline (Platts) vs RBOB Gasoline 1st Line Future
000-00U	Gulf Coast Unl 87 Gasoline Prompt Pipeline (Platts) vs RBOB Gasoline 1st Line Balmo Future

SPAN® parameters

The Contracts will be margined using SPAN®¹. Updated SPAN® parameters will be available in due course at:

https://www.theice.com/clear_europe_span_parameters.jhtml.

Should you have any questions in relation to this Circular or require any further information, please contact Mark Woodward, Vice President, Corporate Development, by phone on +44 (0)20 7065 7617 or email mark.woodward@theice.com, or Jean-Luc Amos, Manager, Market Development, by phone on +44 (0)20 7065 7744 or email jean-luc.amos@theice.com,

Questions in relation to Risk Management should be directed to Atsushi Maruyama, Director, Risk, by phone on +44 (0)20 7065 7604 or email atsushi.maruyama@theice.com. Operational questions should be directed to the Operations Helpdesk by phone on +44 (0)20 7065 7600 or email iceuops@theice.com.

Please ensure that the appropriate members of staff within your organisation and customers are advised of the content of this Circular.

Signed:



Paul Swann
President & Managing Director

CIRCULAR C14/144

17 November 2014

Category:

General

Attachments:

Attachment 1:
ICE Product Specifications

Attachment 2:
ICE Product Specifications

Summary of content:

Energy Clearing:
Introduction of clearing
for additional ICE
Futures Europe
Contracts

For more information please contact:

Mark Woodward
Vice President,
Corporate
Development
+44 (0)20 7065 7617
mark.woodward@theice.com

Jean-Luc Amos
Manager, Market
Development
+44 (0)20 7065 7744
jean-luc.amos@theice.com

Atsushi Maruyama
Director, Risk
+44 (0)20 7065 7604
atsushi.maruyama@theice.com

¹ SPAN is a registered trademark of Chicago Mercantile Exchange Inc., used herein under license. Chicago Mercantile Exchange Inc. assumes no responsibility in connection with the use of SPAN by any person or entity. SPAN is a risk evaluation and margin framework algorithm.