ICE Clear Europe
15 April 2021

Circular C21/059
F&O Clearing: Margin Rates Update for ICE Futures US Power and Gas, and ICE Futures Europe Gas Contracts

Category
Risk Management

Attachments
None

F&O Clearing Members are advised of the updated ICE Risk Model (IRM) margin parameters for the following products:

- ICE Futures US Power Contracts
- ICE Futures US Gas Contracts
- ICE Futures Europe Gas Contracts

The changes are effective from close of business on **Friday 16 April 2021** and will be reflected in margin calls made on **Monday 19 April 2021**. Clearing Members should refer to the updated margin parameters, which can be found **here**.

All other IRM margin parameters remain unchanged.

Should you have any questions in relation to this Circular or require any further information, please contact the Risk Department by phone on +44 (0)20 7065 7630 or by email **iceclearеurope-forisk@ice.com.**

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

Signed:

Hester Serafini
President

For more information, please contact:

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