

Circular C22/025

F&O Clearing: Margin Rates Update for ICE Futures Europe Soft Commodities, Coal, Gas and Power Contracts, ICE Endex Gas & Power and ICE Futures U.S. 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 Europe Soft Commodities Contracts
- ICE Futures Europe Coal Contracts
- ICE Futures Europe Gas Contracts
- ICE Futures Europe Power Contracts
- ICE Endex Gas Contracts
- ICE Endex Power Contracts
- ICE Futures U.S. Gas Contracts

The changes are effective from close of business on **Tuesday 1 March 2022** and will be reflected in margin calls made on **Wednesday 2 March 2022**. Clearing Members should refer to the updated margin parameters, which can be found [here](#).

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 iceclear europe-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
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