



ICE Futures U.S., Inc.

March 28, 2024

Change to the Methodology for Determination of Several Option Contract Daily Settlement Premiums - Implementation Delayed

By Notice dated March 20, 2024, the Exchange announced a change to the methodology to be used in determining the daily option premium settlements for several products.

Implementation of this change has been delayed, to the new dates shown in the table below¹:

Product:	Methodology Change date:
Cotton No. 2® Options & Weekly Options	4/12/2024
U.S. Dollar Index® Options	4/15/2024
FCOJ Options	4/16/2024
Canola Options	4/17/2024
Coffee “C”® Options & Weekly Options	4/18/2024
Sugar No. 11® Options & Weekly Options	4/19/2024
Cocoa Options	4/22/2024

For more information:

Matt Ryan
Matt.ryan@ice.com
(212) 748-4116

¹ Pending regulatory review.

[View All Notices](#) / [Contact Us](#) / [Media Inquiries](#)