



ICE Futures U.S., Inc.

March 20, 2024

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

Effective in accordance with the table below, the daily option premium settlements of the following contracts will be priced using a Finite Difference Method for American options (APDE).

Product:	Methodology Change date:
Cotton No. 2 [®] Options & Weekly Options	4/2/2024
U.S. Dollar Index [®] Options	4/3/2024
FCOJ Options	4/4/2024
Canola Options	4/9/2024
Coffee "C" [®] Options & Weekly Options	4/10/2024
Sugar No. 11 [®] Options & Weekly Options	4/11/2024
Cocoa Options	4/12/2024

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Key Information Documents for certain products covered by the EU Packaged Retail and Insurance-based Investment Products Regulation can be accessed on the relevant exchange website under the heading "Key information Documents (KIDS)," commencing January 1, 2019.