



ICE Futures U.S.

21 November 2024

MARGIN UPDATE FOR ICE FUTURES U.S. AGRICULTURAL/FINANCIAL/INDEX PRODUCTS LISTED BELOW:

The Exchange is changing the margin requirements for the contracts listed below effective at the close of business **Friday, November 22, 2024:**

- **Scanning Risk (outright margin) for all IRM 1.0 products except the following ICE Futures U.S. products:** Canola, Cocoa, Cotton, Frozen Concentrated Orange Juice, Sugar 11, and US Dollar Index
- **Inter-Month Add-Ons for all IRM 1.0 products**
- **Inter-Commodity Spread Credit Percentages for all IRM 1.0 products**
- **Implied Volatility Scan Ranges for all IRM 1.0 products**
- **Butterfly Spread Add-Ons for all IRM 1.0 products**

A complete grid of margin rates for all ICE Futures U.S. Agricultural, Index, and Financial Products can be accessed by [Click here](#) for a link.

For each of the IFUS Contracts, ICE Clear U.S. ("ICUS") determines the margin rate that is charged to clearing members that carry positions in these contracts. The Exchange minimum margin requirements for outright and straddle positions are based upon the ICUS margin rate charged to clearing members, as follows:

For all accounts, clearing members are required to identify categories of customers with heightened risk profiles and collect initial margin for each account at a level that exceeds the specified clearing original margin requirement by an amount commensurate with the risk presented by each such account. Exchange Carrying Firms are required to collect initial margin on this same basis.

For all accounts, the Exchange minimum Maintenance Margin is equal to the ICUS Margin rate for each respective IFUS Contract.

FOR MORE INFORMATION

ICE Clear US

ICEClearUS@ice.com

(212) 748-4001

(312) 836-6777

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

© 2024 Intercontinental Exchange, Inc. The following are trademarks of Intercontinental Exchange, Inc. and/or its affiliated companies: Intercontinental Exchange, ICE, New York Stock Exchange and NYSE. For more information regarding trademarks owned by Intercontinental Exchange, Inc. and/or its affiliated companies see: intercontinentalexchange.com/terms-of-use

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.