



ICE Futures U.S.

07 November 2024

MARGIN UPDATE FOR ICE FUTURES U.S. DOLLAR CONTRACT

The Exchange is changing the margin requirements for the contract listed below effective at the close of business on **November 7, 2024**. Accordingly, Firms carrying accounts with positions in the following contracts should be collecting margin using the updated ICE® Risk Model margin parameters:

***** MARGIN UPDATE EFFECTIVE NOVEMBER 7, 2024 *****

- Scanning Risk (Outright Margin)**

Commodity Code	Market	Expiry	Initial Margin Requirement	Prior Initial Margin Requirement	Difference
DX	US Dollar Index Futures	Dec 24	1,688 USD	1,580 USD	108 USD
DX	US Dollar Index Futures	Mar 25	1,688 USD	1,572 USD	116 USD
DX	US Dollar Index Futures	Jun 25	1,688 USD	1,582 USD	106 USD
DX	US Dollar Index Futures	Sep 25	1,688 USD	1,582 USD	106 USD

- Inter-Month Add-Ons**

Commodity Code	Market	Leg1 Expiry	Leg2 Expiry	Initial Margin Requirement	Prior Initial Margin Requirement	Difference
DX	US Dollar Index Futures	Dec 24	Mar 25	42 USD	34 USD	8 USD

- Volatility Scan Ranges**

Commodity Code	Market	Expiry	Volatility Scan Range - Up	Prior Volatility Scan Range - Up	Difference
DX	US Dollar Index Futures	Dec 24	39.54%	23.01%	16.53%

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Commodity Code	Market	Expiry	Volatility Scan Range - Down	Prior Volatility Scan Range - Down	Difference
DX	US Dollar Index Futures	Dec 24	26.95%	17.70%	9.25%

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

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