



ICE Futures U.S.

10 July 2024

MARGIN UPDATE FOR ICE FUTURES U.S. COFFEE CONTRACT

The Exchange is changing the margin requirements for the contract listed below effective at the close of business on **July 10, 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 JULY 10, 2024 *****

- **Scanning Risk (Outright Margin)**

Commodity Code	Market	Expiry	Initial Margin Requirement	Prior Initial Margin Requirement	Difference
KC	Coffee "C" Futures	Jul 24	6,000 USD	6,300 USD	300 USD

- **Volatility Scan Ranges**

Commodity Code	Market	Expiry	Volatility Scan Range - Up	Prior Volatility Scan Range - Up	Difference
KC	Coffee "C" Futures	Jul 24	32.72%	39.66%	6.94%
KC	Coffee "C" Futures	Jul 26	15.00%	22.56%	7.56%
KC	Coffee "C" Futures	Sep 26	15.00%	22.15%	7.15%
KC	Coffee "C" Futures	Dec 26	15.00%	21.59%	6.59%
KC	Coffee "C" Futures	Mar 27	15.00%	21.06%	6.06%

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.

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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

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