

NOTICE 21/035 MARGIN UPDATES FOR ICE CLEAR U.S.

ICE Clear U.S. is updating margin parameters effective at the close of business, June 21, 2021, as outlined below.

*** MARGIN UPDATE EFFECTIVE JUNE 21, 2021 ***

• Scanning Risk (Outright Margin)

Commodity Code	Market	Expiry	Initial Margin Requirement
RS	Can ola Futures	Jan 22	860 CAD
RS	Canola Futures	Mar 22	860 CAD
RS	Canola Futures	May 22	860 CAD
RS	Canola Futures	Jul 22	860 CAD

If you have any questions regarding margin changes, please contact ICE Clear U.S. Risk Team at ICEClearUSRisk@ice.com.

FOR MORE INFORMATION: ICE Clear U.S. ICEClearUS@ice.com (212) 748-4001 (312) 836-6777

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