



May 18, 2017

NOTICE 17/036
Margin Changes

Please be advised that changes to the following margin requirements will be effective at the close of business today, Thursday, May 18, 2017. Clearing Members are required to deposit with ICE Clear US initial margin at the levels identified below.

World Cotton (WCT)
New Maintenance Requirement Change
1,200 USD +100 USD

Customer Type	Maintenance Margin	Initial Margin
Member, Customer Omnibus & Hedge Accounts	1,200 USD	1,200 USD
All other customer accounts	1,200 USD	1,320 USD

Million EUR/CHF (IRZ)
New Maintenance Requirement Change
16,000 CHF -8,000 CHF

Customer Type	Maintenance Margin	Initial Margin
Member, Customer Omnibus & Hedge Accounts	16,000 CHF	16,000 CHF
All other customer accounts	16,000 CHF	17,600 CHF

INTERMONTH SPREADS

RUB/USD (KRU)
New Maintenance Requirement Change
2,200 USD -200 USD

Customer Type	Maintenance Margin	Initial Margin
Member, Customer Omnibus & Hedge Accounts	2,200 USD	2,200 USD
All other customer accounts	2,200 USD	2,420 USD



A complete listing of margin rates for all Agricultural, Index, and Financial Products is available on the ICE web page at <https://www.theice.com/clear-us/risk-management>.

If you have any questions regarding margin changes, please contact Bruce Domash, Risk Director at 312.836.6709.

FOR MORE INFORMATION

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