



ICE Clear US Acceptable Collateral and Haircuts

Clearing members must meet initial margin requirements with cash or other acceptable USD denominated collateral.

| Acceptable Collateral | Maturity | Haircut |
|---|----------------|-----------------------|
| USD Cash | N/A | None |
| U.S. Government Treasury Securities: Bills, Notes and Bonds | < 1 year | 2.50% of Market Value |
| | 1 to 3 years | 3.25% |
| | 3 to 5 years | 4.00% |
| | 5 to 10 years | 5.00% |
| | 10 to 20 years | 7.50% |
| | 20 to 30 years | 10.50% |
| U.S. Government Treasury Securities: Inflation Indexed Notes and Bonds | < 1 year | 2.50% |
| | 1 to 3 years | 3.25% |
| | 3 to 5 years | 4.00% |
| | 5 to 10 years | 5.25% |
| | 10 to 20 years | 8.50% |
| | 20 to 30 years | 11.50% |

Haircuts on Margin Denominated in Foreign Currency

ICE Clear US applies haircuts to margin requirements denominated in the below currencies.

| Currency | Haircut |
|----------|---------|
| AUD | 6.75% |
| CAD | 5.25% |
| CHF | 6.50% |
| CZK | 6.75% |
| EUR | 5.50% |
| GBP | 7.25% |
| HUF | 7.75% |
| JPY | 7.25% |
| NOK | 7.25% |
| NZD | 7.25% |
| SEK | 6.25% |
| ZAR | 10.75% |

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ICE Clear US, Inc. is a registered derivatives clearing organization under the U.S. Commodity Exchange Act.