

## BY ELECTRONIC TRANSMISSION

Submission No. 17-04

March 16, 2017

Mr. Christopher Kirkpatrick Secretary of the Commission Commodity Futures Trading Commission Three Lafayette Centre 1155 21<sup>st</sup> Street, NW Washington, DC 20581

Re: Amendment to ICE Clear US, Inc. Rules

**Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6(a)** 

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (the "Act") and CFTC Regulation 40.6(a), ICE Clear US, Inc. ("ICUS" or the "Clearing House") hereby submits a self-certification to certain margin-related rule changes. The amendments are to become effective ten business days after submission, or such later date as ICUS may determine.

ICUS is amending its Risk Management Framework to make the following margin related rule changes: (i) changing margin parameter used for the implementation of auto-pilot for updating margin rates; and (ii) change to concentration charge for agricultural contracts. Information regarding these changes are included in the attached exhibits. ICUS is requesting confidential treatment for all attached documents.

The amendments are consistent with the DCO Core Principles as set forth in the Act. In particular, the amendments are consistent with the risk management requirements of Core Principle D (including CFTC Regulation 39.13(g) and CFTC Regulation 39.36).

There were no substantive opposing views to these changes.

ICUS certifies that the amendments comply with the requirements of the Act and the rules and regulations promulgated thereunder. ICUS further certifies that this submission has been concurrently posted on the ICUS website at (<a href="https://www.theice.com/clear-us/regulation">https://www.theice.com/clear-us/regulation</a>).

If you have any questions or need further information, please contact the undersigned at 312-836-6716 or <a href="mailto:heidi.rauh@theice.com">heidi.rauh@theice.com</a>.

Sincerely,

Heidi M. Rauh

Heid M. Rauh

General Counsel and Chief Compliance Officer

**Confidential Attachments** 

Cc: Hester Serafini Bruce Domash