



June 5, 2020

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

Re: ICE Clear Europe Weekly Notification of Rule Amendments Pursuant to Commission Rule 40.6(d) – Auction Terms for Futures and Options Default Auctions Amendments

Dear Mr. Kirkpatrick:

ICE Clear Europe Limited (“ICE Clear Europe” or the “Clearing House”), a registered derivatives clearing organization under the Commodity Exchange Act, as amended (the “Act”), hereby submits to the Commodity Futures Trading Commission (the “Commission”), pursuant to Commission Rule 40.6(d) this weekly notification of rule amendments. Specifically, the amendments described below to the Auction Terms for Futures and Options Default Auctions (the “Auction Terms”)¹, which constitute non-substantive revisions within the meaning of the rule, became effective on June 4, 2020.

The purpose of the proposed change is to make a non-substantive revision to: (i) paragraph 4.2 of the Auction Terms to make the drafting consistent within that paragraph; and (ii) the figures for the F&O Auction Clearing Price provided in the explanatory note set out within Example 1 of Section 5 the Auction Terms so that its format will be consistent with the format of the other Examples.

ICE Clear Europe has posted a copy of this submission on its website concurrent with the filing of this submission.

If you or your staff should have any questions or comments or require further information regarding this submission, please do not hesitate to contact the undersigned at giulia.honorati@theice.com or 44 (0)20 7429 7127.

Very truly yours,

A handwritten signature in cursive script that reads "Giulia Honorati".

Giulia Honorati
Compliance and Regulatory Manager

¹ Capitalized terms used but not defined herein have the meanings specified in the Rules.