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BY ELECTRONIC TRANSMISSION

Submission No. 15-139

September 2, 2015

Mr. Christopher Kirkpatrick
Secretary of the Commission
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st 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 of margin-related changes to the ICUS Risk Management Framework. 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 in order to implement revised margin statistics. A marked copy of the Clearing House’s Risk Management Framework is attached as Exhibit A. (Note: ICUS is requesting confidential treatment for the attached exhibit).


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 (<https://www.theice.com/clear-us/regulation>).

If you have any questions or need further information, please contact the undersigned at 312-836-6716 or heidi.rauh@theice.com.

Sincerely,

A handwritten signature in black ink that reads "Heidi M. Rauh". The signature is written in a cursive style with a large initial 'H' and 'R'.

Heidi M. Rauh
General Counsel and Chief Compliance Officer

Confidential Attachment

Cc: Thomas Hammond
Bruce Domash