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BY ELECTRONIC TRANSMISSION

Submission No. 16-002

February 16, 2016

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 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 update certain calculations and analyses relating to seasonality, concentration charges, sensitivity analysis, use of historical market scenarios, and reverse stress loss testing. Information regarding these changes is included in Exhibit A hereto. **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 (<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, slightly slanted style.

Heidi M. Rauh
General Counsel and Chief Compliance Officer

Confidential Attachments

Cc: Thomas Hammond
Bruce Domash