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BY ELECTRONIC TRANSMISSION

Submission No. 11-13
March 7, 2011

Mr. David Stawick
Secretary of the Commission
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

**Re: Amendments to Section 4 of Appendix I of Chapter 27 -
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6**

Dear Mr. Stawick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6, ICE Futures U.S., Inc. ("Exchange") submits, by written certification, amendments to Section 4 of Appendix I of Chapter 27, attached as Exhibit A.

Section 4 of Appendix I of Chapter 27 contains a chart listing the No Cancellation Ranges ("NCR") for the Exchange futures and options contracts traded on the Exchange's electronic trading platform. The amendments to the chart are to the NCRs for the Cocoa and Cotton No. 2[®] futures contracts and Cocoa options contracts. The amendments were made due to current prices and market conditions.

The changes to Section 4 of Appendix I have been authorized by the President in accordance with Standing Resolution R-7 and will become effective on March 9, 2011. No substantive opposing views were expressed by members or others. The Exchange certifies that the changes comply the requirements of the Commodity Exchange Act and the rules and regulations promulgated thereunder.

If you have any questions or need further information, please contact me at 212-748-4084 or at jill.fassler@theice.com.

Sincerely,

Jill S. Fassler
Vice President
Associate General Counsel

cc: Division of Market Oversight
New York Regional Office

EXHIBIT A

(In the text of the amendments below, additions are underlined and deletions are bracketed and lined out.)

APPENDIX I ERROR TRADE POLICY

* * *

4. No Cancellation Range¹

Agricultural Products	No Cancellation Range
Cocoa Futures	\$2[0]5.00 per ton
Coffee "C" [®] Futures	\$.0080 per lb.
Cotton No. 2 [®] Futures	\$.00[60]75 per lb.
FCOJ Futures	\$.0150 per lb.
Sugar No. 11 [®] Futures	For the first 4 listed contract months: \$.0010 per lb.
	For the next 4 listed contract months: \$0015 per lb.
	For all other contract months: \$.0020 per lb.
Sugar No. 16 Futures	\$.0025 per lb.
Index Products	No Cancellation Range
U.S. Dollar Index [®] (USD [®] X)	.200 Index Point (Min tick = .005 of a Point)
Russell Complex Index Futures	4.00 Index Points (Min tick = .10 Index Points)
Continuous Commodity Index (CCI)	2.50 Index Points (Min tick = .05 of a Point)
Reuters Jefferies CRB Futures Price Index (CRB)	2.00 Index Points (Min tick = .10 of a Point)
Euro Currency Index (E)	3.00 Index Points (Min tick = .005 Index Point)

* * *

¹ No Cancellation Ranges are subject to change

	No-Cancellation Range for Screen-Traded Options ("NCR")							
Theoretical Value*	Cotton	FCOJ	Cocoa	Coffee	Sugar	USDX	Theoretical Value	Russell
.01 - .20	0 pts	0 pts	0 pts	0 pts	0 pts	0 pts	.01 - .50	0 pts
.21 - 2.00	.30 pts	.50 pts	15 pts	.40 pts	.10 pts	.100 pts	.51 - 5.00	.50 pts
2.01 - 5.00	.40 pts	1.00 pts	20 pts	.60 pts	.15 pts	.150 pts	5.01 - 10.00	1.00 pts
5.01 - 10.00	.50 pts	1.50 pts	20 pts	.70 pts	.20 pts	.200 pts	10.01 - 25.00	1.50 pts
10.01 - above	.60 pts	1.50 pts	2[0]5 pts	.80 pts	.20 pts	.200 pts	25.01 - above	2.00 pts
Reasonability**	20%	20%	20%	20%	20%	20%		20%
Maximum	1.00	2.99	75	1.99	0.75	0.75		4.00
Minimum	2x NCR	2x NCR	2x NCR	2x NCR	2x NCR	2x NCR		1.5 x NCR
<i>*Note that for Cocoa options (which do not trade in decimal points) the respective Theoretical Value Ranges are 1-20 points, 21-200 points, 201 to 500 points, 501 to 1000 points and 1001 points and above.</i>								
<i>** Note that Reasonability will be 20% of Fair Value and all options are subject to a minimum and maximum reasonability for that option.</i>								
<i>In the case of price adjustment, Market Supervision will adjust to fair value minus/plus 2x NCR. In the Bands where there are no NCRs, all trades will be up to the discretion of Market Supervision to price adjust and or bust.</i>								

NOTE: Market Supervision staff has the authority to expand the No Cancellation Range and Reasonability Limit for a product to two (2) times the levels shown above in volatile market conditions and without prior notice.

[REMAINDER OF APPENDIX UNCHANGED]