



BY ELECTRONIC TRANSMISSION

Submission No. 22-10
January 28, 2022

Mr. Christopher J. Kirkpatrick
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 Block Trade Procedures - Establishment of Block Trade Minimums for New ICE Equity Index Futures Contracts- Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commodity Futures Trading Commission (“Commission”) Regulation 40.6(a), ICE Futures U.S., Inc. (“IFUS” or “Exchange”) self certifies amendments to the Exchange’s Block Trading Procedures (the “Procedures”), which are reflected in the Exchange’s Block Trade FAQ (“FAQ”), as set forth in Exhibit A. The Exchange is amending the FAQ to establish minimum block trade quantities for the 2 new ICE Index futures contracts (see Submission Nos. 22-8 and 22-9) being listed by the Exchange on February 14, 2022. The Exchange is setting the minimum block trade quantity for each new futures contract at a level that we believe would result in price concessions in the central limit orderbook. Further, the 5 lot minimum block size is the same as the level for the majority of the quarterly MSCI equity index futures contracts currently listed by the Exchange.

The Exchange is not aware of any opposing views and certifies that the amendments to the FAQ, which will become effective on February 22, 2022, or such other date as the Exchange shall determine which shall be no sooner than the first business day following the tenth business day following submission to the Commission, comply with the requirements of the Act and the rules and regulations promulgated thereunder. Specifically, the amendments comply with Core

Principle 9, which allows designated contract markets (“DCM”) to authorize transactions, such as block trades, that are executed away from the DCM’s centralized marketplace. The Exchange further certifies that, concurrent with this filing, a notice of pending certification was posted on the Exchange’s website as well as a copy of this submission, which may be accessed at <https://www.theice.com/futures-us/regulation#Rule-Filings>).

If you have any questions or need further information, please contact me at 212-748-4021 or at jason.fusco@theice.com.

Sincerely,

A handwritten signature in black ink, appearing to read "Jason V. Fusco". The signature is written in a cursive style with a large, sweeping initial "J".

Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.
cc: Division of Market Oversight

EXHIBIT A

**ICE FUTURES U.S.
BLOCK TRADE - FAQs**

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- 2. What are the eligible contracts and the minimum threshold quantities for a block trade?**

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TABLE 2 – Financial and Digital Currency Contracts

Product	Contract Type	Minimum Quantity
NYSE FANG+™ Index	Futures	20 lots
MSCI ACWI NTR Index (MMW)	Quarterly & TIC+ Futures	50 lots
MSCI EAFE Index (MFS)		
MSCI Emerging Markets Index (MME)		
MSCI Emerging Markets NTR Index (MMN)		
MSCI Emerging Markets Asia NTR Index (ASN)		
MSCI Emerging Markets EMEA NTR (MMM)		
MSCI Emerging Markets Latin Am. NTR Index (MML)		
MSCI Europe Index (MCE)		
MSCI Europe MTR Index (EU9)		
MSCI North America NTR Index (NAA)		
MSCI World NTR Index (MWS)		
All other MSCI Indexes	Quarterly & TIC+ Futures	5 lots
ICE Biotechnology Index GTR	Futures	5 lots
ICE Semiconductor Index GTR	Futures	5 lots
U.S. Dollar Index	Futures	75 lots
	Options	25 lots
All Currency Pair	Futures	5 lots
Credit Indices	Futures	2 lots
Bitcoin	Futures and	10 lots
	Options	