



Submission No. 22-89
June 10, 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: Weekly Notification of Rule Changes
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6 (d)**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6(d), ICE Futures U.S., Inc. ("Exchange") submits notification to the Commission that, during the preceding week, the Exchange amended the No-Cancellation Range ("NCR"), Calendar Spread Stop Limit Order ("CSLOR") level, Reasonability Limit ("RL") and Interval Price Limit (IPL) amount for several MSCI Index futures contracts, as set forth in Exhibit A. In accordance with Exchange Rules, the Exchange has the discretion to amend NCRs, CSLORs, RLs and IPLs without prior notice. The foregoing metrics were adjusted to account for the increased value of the relevant underlying MSCI index and/or current market conditions. Current NCR, RL and CSLOR levels for Exchange products can be found [here](#), and current IPL levels for Exchange futures contracts can be found [here](#).

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', written in a cursive style.

Jason V. Fusco
Assistant General Counsel
Market Regulation

ICE Futures U.S. Inc.
55 East 52nd Street
40th Floor
New York, NY 10055
Tel: +1 212.748.4000 | Fax: +1 212.748.4005
ice.com

ICE Futures US, Inc. a designated contract market under
the Commodity Exchange Act, as amended.

EXHIBIT A

PRODUCT	Prior NCR	New NCR	Prior CSLOR	New CSLOR	Prior RL	New RL	Prior IPL	New IPL
MSCI USA GTR Index Future	30.00	50.00	20.00	30.00	200.00	200.00	300.00	300.00
MSCI EAFE Net Total Return (NTR) Index Future	9.00	30.00	6.00	20.00	72.00	100.00	144.00	120.00
MSCI Europe NTR Index Future (USD)	15.00	30.00	10.00	20.00	120.00	100.00	150.00	120.00
MSCI Japan NTR Index Future	10.00	30.00	7.00	20.00	75.00	100.00	90.00	120.00
MSCI Pacific NTR Index Future	15.00	30.00	10.00	20.00	120.00	100.00	150.00	120.00
MSCI World NTR Index Future	12.00	30.00	8.00	20.00	100.00	100.00	120.00	120.00
MSCI Emerging Market ex China NTR Index Future	5.00	30.00	2.50	20.00	30.00	100.00	60.00	120.00
MICRO NYSE FANG+ Index Futures	6.00	15.00	4.00	10.00	15.00	45.00	40.00	50.00
MSCI USA Climate Paris Aligned GTR Index Future	4.00	15.00	2.00	10.00	20.00	45.00	25.00	50.00
MSCI Emerging Markets Latin America Index Future	5.00	10.00	2.50	7.00	30.00	30.00	60.00	48.00
MSCI Europe Climate Paris Aligned NTR Index Future	2.50	10.00	1.25	7.00	12.50	30.00	16.00	48.00
MSCI World Climate Paris Aligned NTR Index Future	3.00	10.00	1.50	7.00	15.00	30.00	20.00	48.00
MSCI World Index Future	3.00	10.00	2.00	7.00	24.00	30.00	48.00	48.00
MSCI EAFE Index Future	3.00	8.00	2.00	5.00	24.00	24.00	48.00	40.00
MSCI Emerging Markets ESG Leaders NTR Index Future	4.00	8.00	3.00	5.00	32.00	24.00	40.00	40.00
MSCI EM Climate Paris Aligned NTR Index Future	2.00	7.00	1.00	4.00	10.00	20.00	12.50	30.00

MSCI Emerging Markets Index Future	3.00	4.00	2.00	2.50	24.00	16.00	30.00	20.00
MSCI India NTR Index Future	1.25	4.00	1.00	2.50	8.00	16.00	10.00	20.00
MSCI Emerging Markets LatAm NTR Index Future	1.00	3.00	0.75	2.00	12.00	10.00	14.00	12.00
MSCI AC Asia ex Japan NTR Index Future	1.50	3.00	1.00	2.00	12.00	10.00	12.00	12.00
MSCI China NTR Index Future	8.00	3.00	4.00	2.00	40.00	10.00	50.00	12.00
MSCI Emerging Markets Asia (NTR) Index Future	1.50	3.00	1.00	2.00	10.00	10.00	12.00	12.00
MSCI Emerging Markets Net Total Return (NTR) Index Future	1.00	3.00	0.50	2.00	8.00	10.00	12.00	12.00
MSCI USA ESG Leaders GTR Index Future	0.80	3.00	0.60	2.00	6.50	10.00	8.00	12.00
MSCI ACWI NTR Index Future	0.75	1.50	0.50	1.00	5.00	5.00	6.00	6.00
MSCI Emerging Markets EMEA NTR Index Future	1.00	1.50	0.75	1.00	5.00	5.00	6.00	6.00
MSCI World ESG Leaders NTR Index Future	0.40	1.00	0.30	0.70	3.20	3.00	4.00	4.00
MSCI Germany NTR Index Future	20	1.00	10.00	0.70	100.00	3.00	125.00	4.00