



**BY ELECTRONIC TRANSMISSION**

Submission No. 15-136  
August 24, 2015

Mr. Christopher J. Kirkpatrick  
Secretary of the Commission  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, NW  
Washington, DC 20581

**Re: Notification of Temporary Market Interruption  
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 Commission Regulation 40.6(a), ICE Futures U.S., Inc. (“IFUS” or the “Exchange”) submits notification to the Commission that the Russell Complex Futures and Options markets were temporarily closed on trade date August 24, 2015 between 9:32:56 AM ET and 9:43:00AM ET. The Exchange implemented a trading halt pursuant to IFUS Rules 19.06 and 19.211, which provide that trading in Russell Complex Futures and Options shall cease when there is a general trading halt that occurs in accordance with NYSE Rule 80B due to a 7.00% decline in the S&P 500 Index from the previous day’s close. As this level was imminent, the Exchange prematurely closed the Russell Complex at 9:32:56 AM ET prior to an actual 7.00% decline that would trigger a trading halt under NYSE Rule 80 B. Coincident with the market closure, at 09:32:56 AM ET, a message was sent to the market that the Russell Complex had been temporarily closed. Systems operations staff immediately worked to re-open the markets. At 9:38:00 AM ET, the market went into a pre-open state and re-opened at 9:43:00 AM ET.

The actions described above were taken in accordance with Rule 6.02(a), which permits certain Exchange officials to take any action which, in the opinion of such official, is necessary or appropriate to deal with a physical emergency in accordance with Exchange procedures relating to such business disruptions. The Exchange’s conflict of interest rules were not invoked because no person with a position in Exchange contracts was involved in the decision making process.

The Exchange certifies that the actions relating to the market interruption comply with the requirements of the Commodity Exchange Act and the rules and regulations promulgated thereunder. The Exchange further certifies that concurrent with this filing, a copy of this

submission was posted on the Exchange's website, which may be accessed at (<https://www.theice.com/notices/RegulatoryFilings.shtml>).

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

Sincerely,

A handwritten signature in black ink, appearing to read "Jason V. Fusco". The signature is written in a cursive, flowing style.

Jason V. Fusco  
Assistant General Counsel  
Market Regulation

cc: Division of Market Oversight  
New York Regional Office