



BY ELECTRONIC TRANSMISSION

Submission No. 21-102
September 8, 2021

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 MSCI TIC+ 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 34 new MSCI TIC+ Futures Contracts (see Submission Nos. 21-xx through 21-xx) being listed by the Exchange on September 27, 2021. The Exchange is setting the minimum block trade quantity for each new MSCI TIC+ futures contract at the same level as the existing quarterly futures contract on the specified MSCI Index.

The Exchange is not aware of any opposing views and certifies that the amendments to the FAQ, which will become effective on September 27, 2021, 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?

The minimum quantity requirements for block trades of eligible Oil and Energy futures and options contracts can be found under the “Energy Forms” tab at the link below:

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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)	<u>Quarterly & TIC+ Futures</u>	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	<u>Quarterly & TIC+ Futures</u>	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 Options	10 lots