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New York, NY 10055

**BY ELECTRONIC TRANSMISSION**

Submission No. 15-187

November 19, 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: Amendments to Rule 6.04**  
**Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6(a)**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (the “Act”) and Commission Regulation 40.6(a), ICE Futures U.S., Inc. (“IFUS” or “Exchange”) hereby certifies amendments to Exchange Rule 6.04, as set forth in Exhibit A, which change the trading hours for physically delivered futures in the event an extra trading session is held due to the occurrence of a physical emergency on the Exchange’s Last Trading Day (“LTD”) for an expiring contract month.

If the trading session for a physically delivered futures contract is suspended or interrupted on the LTD due to an emergency and trading does not resume with more than two hours before the close, Exchange Rule 6.04(c)(ii) provides that a supplemental trading session will be held on the next IFUS business day (“Business Day”) following the LTD. This provision gives participants, who may be inadvertently caught long or short due to the shortened session, the opportunity to liquidate such position during the extra session to avoid having to make or take physical delivery. Currently, Rule 6.04(c)(ii) provides for a full trading session on the next Business Day after the LTD if trading does not resume after the emergency and a shortened session on the next Business Day after LTD (from 9:00 a.m. to 11:00 a.m.) if trading resumes with less than two hours before the close.

The amendments to Rule 6.04(c)(ii) provide a single approach in the event that trading is interrupted on the LTD due to a physical emergency. If trading is interrupted and does not resume with more than 2 hours before the close on the LTD, a shortened session will be held on the next Business Day opening at the normal time for such contract and closing at 11:00 a.m. New York time.

The Exchange certifies that the amendments to Rule 6.04, which will become effective on December 7, 2015, 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 and may be accessed at (<https://www.theice.com/futures-us/regulation#Rule-Filings>). The Exchange is not aware of any substantive opposing views expressed with respect to this filing.

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 fluid and cursive, with a long horizontal stroke at the end.

Jason V. Fusco  
Assistant General Counsel  
Market Regulation

Enc.  
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.)

### Rule 6.04. Settlement Price Determination in Physical Emergencies

\* \* \*

(c) If a Physical Emergency occurs prior to the end of trading for an expiring Exchange Contract on the Last Trading Day.

(i) with respect to any Exchange Financial, Index, Credit Index and all cash-settled futures contracts, if trading does not resume, the expiration process shall proceed in accordance with the Rules.

(ii) with respect to physically settled Exchange agricultural, environmental, gold and silver futures contracts, if trading in the expiring futures contract does not resume with more than two (2) hours remaining before the time specified in Rule 27.18:

~~(A) [if trading in the expiring futures contract does not resume], trading will be extended through the next Business Day with trading ending on such day at the time specified in Rule 27.18;~~

~~—(B) if trading resumes with less than two (2) hours remaining before the time specified in Rule 27.18;~~

~~—(D) Settlement Prices for the trading day will be calculated in accordance with subparagraph (a)(ii) of this Rule, and~~

~~{(H)}~~

(B) trading in the expiring futures contract will be conducted on the next Business Day [from 9:00 am] until 11:00 am New York time. Settlement Prices will be calculated in accordance with subparagraph (a)(i) of this Rule.