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BY ELECTRONIC TRANSMISSION

Submission No. 15-240 December 3, 2015

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

Re: Amendments to IFUS Rule 15.06 - 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. (the "Exchange") is self-certifying the amendment of IFUS Rule 15.06, as specified in the attachment to this filing. The amendment, which will become effective December 17th, corrects an obsolete reference to the Settlement Committee as being the body which determines the prices of the component currencies that are used to determine the USDX final index value for an expiring contract month, in the circumstances described in paragraph (a)(ii) of the Rule. The Exchange has not appointed Settlement Committees in some time and this calculation would be performed today by Exchange personnel. The Exchange certifies that the amendments to the Rule comply with the requirements of the Commodity Exchange Act and the rules and regulations promulgated thereunder. The Exchange is not aware of any substantive opposing views that were expressed by members or others with respect to the amendment. The Exchange further certifies that concurrent with this filing, a copy of this submission was posted on the Exchange's website at (https://www.theice.com/notices/RegulatoryFilings.shtml).If you have any questions or need further information, please contact me at 212-748-4083 or at audrey.hirschfeld@theice.com.

Sincerely,

Audrey R. Hirschfeld SVP and General Counsel

Ludney R. Ruschfel

cc: Division of Market Oversight

U.S. DOLLAR INDEX® RULES

FUTURES

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Rule 15.06. Final Settlement Procedures

- (a) Final Settlement Price
- (i) The final Settlement Price of the expiring USDX Futures Contract shall be calculated using the formula in Rule 15.01 and, to the extent possible, the final Settlement Prices of Exchange Futures Contracts of the underlying component currencies that expire simultaneously with the USDX.
- (ii) In the event that the expiring USDX Futures Contract ceases to trade on a different day or at a different time from Exchange Futures Contracts on any of the component currencies, the rate of each of the missing component currencies shall be determined by the [Settlement Committee] Exchange taking into account cash and futures prices of the underlying currency component and any other information that the [Committee] Exchange may deem appropriate.
- (b) Final Settlement
- (i) The Clearing Organization will match each Clearing Member having a long delivery Position (the Long Clearing Member) with one or more Clearing Members having a short delivery Position (the Short Clearing Member) in the expiring USDX Futures Contract. On the Delivery Day, the Long Clearing Member shall make delivery of the settlement currencies to the account of the Short Clearing Member, and the Short Clearing Member shall make delivery of U.S. Dollars to the account of the Long Clearing Member, both deliveries to be made via CLS Bank in accordance with such procedures as CLS shall institute and amend from time to time ("CLS Procedures").
 - (ii) Determination of the U.S. Dollar and the Settlement Currency Amounts for Physical Delivery.
 - (A) The U.S. Dollar amount for physical delivery is determined by multiplying the final Settlement Price as determined in paragraph (a) of this Rule by one thousand dollars (\$1,000).
 - (B) The settlement currency amounts shall be determined by:
 - (1) Using the weight of each currency as specified in Rule 15.01, multiply the weight by the final U.S. Dollar amount determined in accordance with subparagraph (b)(ii)(A) of this Rule to obtain the U.S. Dollar amounts for each currency.
 - (2) If the price is in European terms, multiply the U.S. Dollar amount for each currency by the currency price used to compute the final Settlement Price calculated in paragraph (a) of this Rule.
 - (3) If the price is in American terms, divide the U.S. Dollar amount for each currency by the currency price used to compute the final Settlement Price calculated in paragraph (a) of this Rule.