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BY ELECTRONIC TRANSMISSION

Submission No. 18-302
February 21, 2018

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 Rule 15.23 to change the strike price interval for options on U.S. Dollar Index futures from one full index point to one-half of an index point, as set forth in Exhibit A. The Exchange also amended Rule 16.02 to change the minimum price fluctuation for outright screen trades of eleven currency pair futures contracts, as set forth in Exhibit A. The minimum price fluctuation for calendar spread screen trades, block trades and EFRP trades in the eleven pairs remain the same. In addition, the Exchange stopped offering the Trade at Settlement trade type for Swiss franc/Japanese yen futures, Euro/Australian dollar futures and Euro/Canadian dollar futures.

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

Enc.

EXHIBIT A

Rule 15.23. Strike Prices

(a) Strike Prices shall be set in [~~whole one (1)~~] one-half (1/2) USDX point intervals or multiples thereof.

(b) The number of Strike Prices listed for trading at any time shall be as determined by the Exchange. [~~Automatic Strike Prices~~

(i) ~~Beginning at the commencement of trading in an Option Month and continuing through the Last Trading Day, the Exchange shall list Put and Call Options with a Strike Price that is nearest to the Underlying USDX Futures Contract Settlement Price of the previous Business Day. In addition, the next seven (7) higher and next seven (7) lower Strike Prices shall be listed for trading.~~

(ii) ~~In addition, at the commencement of trading of a Spot Cycle month Option, the Exchange shall list such Spot Cycle Options with all Strike Prices for Put and Call Options which are then listed for other Options which share the same Underlying Futures Contract month.~~

(iii) ~~If the price of any of the Underlying Futures Contracts equals or exceeds two hundred (200) ticks above the previous day's Settlement Price, the next two (2) higher Strike Prices shall be listed as soon as practical during the trading day or prior to the opening of the next trading day. If the price of any of the Underlying Futures Contracts equals or exceeds two hundred (200) ticks below the previous day's Settlement Price, the next two (2) lower Strike Prices shall be listed as soon as practical during the trading day or prior to the opening of the next trading day.~~

(c) ~~Except for Options required by Rule 15.23(b)(i) above, a USDX Option may be delisted if, for ten (10) consecutive trading days or more, no Transaction is executed and there is then no open position in such Option. Any USDX Option which has been so delisted may be relisted at any time.~~

(d) ~~In addition to the Strike Prices authorized by this Rule, the President may direct that additional Strike Prices be added. Such directed Strike Prices ("DSPs") may be added provided that they may only be listed in whole one (1) USDX points or multiples thereof. Such DSPs shall be effective upon adoption.]~~

Rule 16.02. Quotation Basis

The quotation basis for the Currency Futures Contracts are as follows:

* * *

(b) Pound Sterling Based

(i) *Sterling-yen*: Bids and offers for sterling-yen futures shall be quoted in terms of Japanese yen per pound sterling significant to three (3) decimals. The minimum price fluctuation shall be [~~.005~~] .010 Japanese yen per pound, which is equivalent to [~~six hundred and twenty-five (625)~~] one thousand two hundred fifty (1250) Japanese yen per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .005 Japanese yen per pound, which is equivalent to six hundred and twenty-five (625) Japanese yen per futures contract. The Japanese yen is the quoted currency. The pound sterling is the base currency.

(ii) *Sterling-Swiss*: Bids and offers for sterling-Swiss futures shall be quoted in terms of Swiss francs per pound sterling significant to five (5) decimals. The minimum price

fluctuation shall be [~~.00005~~] .00010 Swiss franc per pound, which is equivalent to [~~six and one quarter (6.25)~~] twelve and one half (12.50) Swiss francs per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .00005 Swiss franc per pound, which is equivalent to six and one quarter (6.25) Swiss francs per futures contract. The Swiss franc is the quoted currency. The pound sterling is the base currency.

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(c) US Dollar Based

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(iii) *Dollar-Norway*: Bids and offers for dollar-Norway futures shall be quoted in terms of Norwegian krone per U.S. dollar significant to five (5) decimals. The minimum price fluctuation shall be the U.S. dollar equivalent of [~~.00005~~] .00050 Norwegian krone per U.S. dollar, which is equivalent to [~~five (5)~~] fifty (50) Norwegian krone per contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be the U.S. dollar equivalent of .00005 Norwegian krone per U.S. dollar, which is equivalent to five (5) Norwegian krone per contract. The Norwegian krone is the quoted currency. The dollar is the base currency.

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(v) *Dollar-forint*: Bids and offers for dollar-forint futures shall be quoted in terms of Hungarian forint per U.S. dollar significant to three (3) decimals. The minimum price fluctuation shall be the U.S. dollar equivalent of [~~.005~~] .010 Hungarian forint per U.S. dollar, which is equivalent to [~~five hundred (500)~~] one thousand (1000) Hungarian forints per contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be the U.S. dollar equivalent of .005 Hungarian forint per U.S. dollar, which is equivalent to five hundred (500) Hungarian forints per contract. The Hungarian forint is the quoted currency. The dollar is the base currency.

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(d) Australian Dollar and New Zealand Dollar Based

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(ii) *Aussie-kiwi*: Bids and offers for Aussie-kiwi futures shall be quoted in terms of New Zealand dollars per Australian dollar significant to five (5) decimals. The minimum price fluctuation shall be [~~.00005~~] .00010 New Zealand dollar per Australian dollar, which is equivalent to [~~ten (10)~~] twenty (20) New Zealand dollars per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .00005 New Zealand dollar per Australian dollar, which is equivalent to ten (10) New Zealand dollars per futures contract. The New Zealand dollar is the quoted currency and the Australian dollar is the base currency.

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(e) Japanese Yen Denominated

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(v) *Swiss franc-yen*: Bids and offers for Swiss franc-yen currency futures shall be quoted in terms of Japanese yen per Swiss franc significant to three (3) decimals. The minimum price fluctuation shall be [~~.005~~] .010 Japanese yen per Swiss franc, which is equivalent to [~~one thousand two hundred and fifty (1,250)~~] two thousand five hundred (2,500) Japanese yen per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .005 Japanese yen per Swiss franc, which is equivalent to one thousand two hundred and fifty (1,250) Japanese yen per futures contract. The Japanese yen is the quoted currency. The Swiss Franc is the base currency.

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(k) Israeli Shekel Based:

(i) *shekel-dollar*: Bids and offers for shekel-dollar futures shall be quoted in terms of U.S. dollars per Israeli Shekel significant to six (6) decimals. The minimum price fluctuation shall be [~~.000005~~] .000025 U.S. dollars per Israeli Shekel, which is equivalent to twenty five U.S. dollars (\$25) per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .000005 U.S. dollars per Israeli Shekel, which is equivalent to five U.S. dollars (\$5) per futures contract. The U.S. dollar is the quoted currency and the Israeli Shekel is the base currency.

(l) Polish zloty Based:

(i) *zloty-euro*: Bids and offers for the zloty-euro currency futures shall be quoted in terms of euros per Polish zloty to five (5) decimal places. The minimum price fluctuation shall be [~~.00001~~] .00005 euros per zloty, which is equivalent to twenty five euros (€25) per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .00001 euros per zloty, which is equivalent to five euros (€5) per futures contract. The Euro is the quoted currency and the Polish zloty is the base currency.

(ii) *zloty-dollar*: Bids and offers for the zloty-dollar currency futures shall be quoted in terms of US dollars per Polish zloty to five (5) decimal places. The minimum price fluctuation shall be [~~.00001~~] .00005 US dollars per zloty, which is equivalent to twenty five US dollars (\$25) per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .00001 US dollars per zloty, which is equivalent to five US dollars (\$5) per futures contract. The US dollar is the quoted currency and the Polish zloty is the base currency.

(m) Turkish lira Based:

(i) *lira-euro*: Bids and offers for the lira-euro currency futures shall be quoted in terms of euros per Turkish lira to five (5) decimal places. The minimum price fluctuation shall be [~~.00001~~] .00005 euros per zloty, which is equivalent to twenty five euros (€25) per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .00001 euros per zloty, which is equivalent to five euros (€5) per futures contract. The Euro is the quoted currency and the Turkish lira is the base currency.

(ii) *lira-dollar*: Bids and offers for the lira-dollar currency futures shall be quoted in terms of US dollars per Turkish lira to five (5) decimal places. The minimum price fluctuation shall be [~~.00004~~] .00005 US dollars per lira, which is equivalent to twenty five US dollars (\$25) per futures contract. Notwithstanding the above, the minimum price fluctuation for calendar spread trades, block trades and EFRP trades shall be .00001 US dollars per lira, which is equivalent to five US dollars (\$5) per futures contract. The US dollar is the quoted currency and the Turkish lira is the base currency.

[REMAINDER OF RULE UNCHANGED]