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Submission 20-32
March 20, 2020

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 Rules 23.A.003 through 23.A.005, Rule 23.A.022, Rule 23.A.33, Rule 23.A.42, Rule 23.A.43, Rule 25.A.01 and Rule 25.A.02, as set forth in Exhibit A. The amendment to each rule updates the cross reference to the current NYSE trading halt provision.

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

Sincerely,

Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.
cc: Secretary of the Commission

EXHIBIT A

23.A.003 MSCI USA INDEX FUTURES

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule [80B]7.12, or any other relevant national securities exchange, trading in the MSCI USA Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule [80B]7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the MSCI USA Index Futures Contracts shall resume at a time determined by the Exchange following notification to the market, and the next applicable price limit shall apply. If trading in the primary securities market does not resume on the same Business Day, then trading in the MSCI USA Index Futures shall resume at the regular open time for the contract on the next Business Day.

23.A.004 MSCI USA VALUE INDEX FUTURES

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule [80B]7.12, or any other relevant national securities exchange, trading in the MSCI USA Value Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule [80B]7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the MSCI USA Value Index Futures Contracts shall resume and the next applicable price limit shall apply. If trading in the primary securities market does not resume on the same Business Day, then trading in the MSCI USA Value Index Futures shall resume at the regular open time for the contract on the next Business Day.

23.A.005 MSCI USA GROWTH INDEX FUTURES

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule [80B]7.12, or any other relevant national securities exchange, trading in the MSCI USA Growth Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule [80B]7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the MSCI USA Growth Index Futures Contracts shall resume and the next applicable price limit shall apply. If trading in the primary securities market does not resume on the same Business Day, then trading in the MSCI USA Growth Index Futures shall resume at the regular open time for the contract on the next Business Day.

23.A.022 MSCI USA SMALL CAP INDEX FUTURES

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule ~~[80B]~~7.12, or any other relevant national securities exchange, trading in the MSCI USA Small Cap Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule 80B trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the MSCI USA Small Cap Index Futures Contracts shall resume and the next applicable price limit shall apply. If trading in the primary securities market does not resume on the same Business Day, then trading in the MSCI USA Small Cap Index Futures shall resume at the regular open time for the contract on the next Business Day.

23.A.033 MSCI USA GTR INDEX FUTURES

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule ~~[80B]~~7.12, or any other relevant national securities exchange, trading in the MSCI USA GTR Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule ~~[80B]~~7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the MSCI USA GTR Index Futures Contracts shall resume and the next applicable price limit shall apply. If trading in the primary securities market does not resume on the same Business Day, then trading in the MSCI USA GTR Index Futures shall resume at the regular open time for the contract on the next Business Day.

23.A.042 MSCI USA ESG LEADERS GTR INDEX FUTURES

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule ~~[80B]~~7.12, or any other relevant national securities exchange, trading in the MSCI USA ESG Leaders GTR Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule ~~[80B]~~7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the MSCI USA ESG Leaders GTR Index Futures Contracts shall resume and the next applicable price limit shall apply. If trading in the primary securities market does not resume on the same Business Day, then trading in the MSCI USA ESG Leaders GTR Index Futures shall resume at the regular open time for the contract on the next Business Day.

23.A.043 MSCI USA CLIMATE CHANGE NTR INDEX FUTURES

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule ~~[80B]~~7.12, or any other relevant national securities exchange, trading in the MSCI USA Climate Change NTR Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule ~~[80B]~~7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the MSCI USA Climate Change NTR Index Futures shall resume at a time determined by the Exchange following notification to the market, and the next applicable price limit shall apply. If trading in the primary securities markets does not resume on the same Business Day, then trading in the MSCI USA Climate Change NTR Index Futures shall resume at the regular open time for the contract on the next Business Day.

25.A.01 NYSE FANG+ Index Futures

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule ~~[80B]~~7.12, or any other relevant national securities exchange, trading in the NYSE FANG+ Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule ~~[80B]~~7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the NYSE FANG+ Index Futures Contracts shall resume. If trading in the primary securities market does not resume on the same Business Day, then trading in the NYSE FANG+ Index Futures Contracts shall resume at the regular open time for the contract on the next Business Day.

25.A.02 NYSE Arca Gold Miners Index Futures

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule ~~[80B]~~7.12, or any other relevant national securities exchange, trading in the NYSE Arca Gold Miners Index Futures Contracts shall be halted. If trading in the primary securities markets resumes after an NYSE Rule ~~[80B]~~7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the NYSE Gold Miners Index Futures Contracts shall resume. If trading in the primary securities market does not resume on the same Business Day, then trading in the Gold Miners Index Futures Contracts shall resume at the regular open time for the contract on the next Business Day.