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BY ELECTRONIC TRANSMISSION

Submission No. 18-396
August 29, 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: Amendments to ICE Futures U.S. Rule Chapter 39 (NYSE Arca Gold Miners IndexTM Futures) and Chapter 25 (NYSE Index Futures) - 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 Commodity Futures Trading Commission (“Commission”) Regulation 40.6(a), ICE Futures U.S., Inc. (“IFUS” or “Exchange”) hereby self-certifies amendments which consolidate the terms and conditions for the Exchange’s two NYSE Index futures contracts into a single chapter of the Exchange’s Rules. Specifically, the terms and conditions for the NYSE Arca Gold Miners Index futures contract, set forth in Chapter 39, are being merged into the chapter for the NYSE FANG+TM Index futures contract, set forth in Chapter 25.

In connection with the consolidation, the Exchange is also making certain changes to conform the NYSE Arca Gold Miners Index rules to the rules for the NYSE Fang +TMIndex futures contained in Chapter 25. A section dealing with Trading Halts is being added to specify the applicable procedure when trading halts occur on the underlying securities exchanges. In addition, language applicable to the NYSE FANG+ Index futures contract, which specifies the treatment of the last trading day if the underlying index is not published on the third Friday of the expiration month, will become applicable to the NYSE Arca Gold Miners Index futures contract. Finally, the index calculator for the NYSE Arca Gold Miners Index futures contract is being updated from NYSE to ICE Data Indices, LLC.

No other substantive changes are being made to the either contract as a result of the chapter consolidation.

The Exchange is not aware of any opposing views and certifies that the amendments, which will become effective on September 17, 2018, comply with the requirements of the 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, which may be accessed at (<https://www.theice.com/futures-us/regulation>).

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, flowing style.

Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.

cc: Division of Market Oversight

ICE Futures U.S.[®], Inc.

NYSE INDEX FUTURES

25.1 Scope of Chapter

This chapter is limited in application to trading of NYSE Index Futures Contracts. The procedures for trading, clearing, settlement, and any other matters not specifically covered herein shall be governed by the general Rules of the Exchange.

Each NYSE Index referenced in this chapter is subject to change by ICE Data Indices, LLC (“ICE Data”) as set forth in the Methodology document for the relevant NYSE index as that document is amended, updated and replaced from time-to-time.

The terms and conditions of the Futures Contracts specified in this Chapter are deemed to include any relevant governmental, regulatory or court decree or order as recognized by the Exchange in a Notice to Members.

25.2 Trading Specifications

In the absence of any other provisions in the respective Sub-Chapter for a particular NYSE Index Futures Contract, trading in the NYSE Index Futures Contracts shall be conducted in March, June, September and December delivery months. The number of months open for trading at a given time shall be determined by the Exchange.

25.3 Termination of Trading

In the absence of any other provisions in the respective Sub-Chapter for a particular NYSE Index Futures Contract, the last day of trading for each NYSE Index Futures Contract shall be the third Friday of the contract month or, if the relevant underlying NYSE Index is not scheduled to be published for that day, on the first (1st) preceding day for which such Index is scheduled to be published.

25.4 Cash Settlement Procedures

(a) Settlement

NYSE Index Futures Contracts open at the termination of trading shall be cash settled as set forth in paragraph (b) of this Rule using the Final Settlement Value as provided in the Sub-Chapter for the respective NYSE Index Futures Contract.

(b) Final Settlement Payment

Payment in final settlement of an NYSE Index Futures Contract will be made in accordance with the Clearing Organization Rules on the Business Day following the termination of trading by Clearing Members with open positions at the time of termination of trading of the NYSE Index Futures Contract.

The amount of the final settlement payment to be made or received will be calculated based on the final settlement value as a normal variation payment.

25.A.01 NYSE FANG+ Index Futures

Trading Schedule

The hours of trading in NYSE FANG+ Index Futures Contracts shall be determined by the Exchange. On the last day of trading in an expiring future, the closing time for such future shall be 9:30 a.m. New York time.

Trading Unit

The unit of trading shall be \$50.00 times the NYSE FANG+ Index (price return version).

Final Settlement Value

The final settlement value for purposes of the contract's cash settlement shall be the NYSE FANG+ Index as calculated by ICE Data rounded to the nearest 1/10th of an index point. This value shall be based on a special opening quotation. The Special Opening Quotation shall be a special quotation of the Index based on the opening prices of the component stocks in the index, determined on the third Friday of the contract month. If the Index is not scheduled to be published on the third Friday of the contract month, the Special Opening Quotation shall be determined on the first earlier day for which the Index is scheduled to be published. If the primary market for a component stock in the index does not open on the day scheduled for determination of the Special Opening Quotation, then the price of that stock shall be determined, for the purposes of calculating the Special Opening Quotation, based on the opening price of that stock on the next day its primary market is open for trading. If a component stock in the index does not trade on the day scheduled for determination of the Special Opening Quotation while the primary market for that stock is open for trading, the price of that stock shall be determined, for the purposes of calculating the Special Opening Quotation, based on the last sale price of that stock.

Price Increments

The minimum price fluctuation for the NYSE FANG+ Index Futures shall be 0.10 Index Points for outright trades, and 0.05 Index Points for spread trades. The dollar value of the minimum price fluctuation shall be five dollars (\$5.00) for outright trades and two and one-half dollars (\$2.50) for spread trades. Contracts shall not be made on any other price basis with the exception of certain Block Trades as may be specified by the Exchange, in which case the minimum price fluctuation shall be 0.01 Index Points, which is \$0.50 per contract.

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, or any other relevant national securities exchange, trading in the NYSE FANG+ Futures shall be halted. Once trading in the primary securities markets resumes after an NYSE Rule 80B trading halt or similar rule on another relevant national securities exchange, trading in the NYSE FANG+ Index Futures Contracts shall resume.

SPECIAL NOTICE RELATING TO RULES

NYSE FANG+™ Index is a trademark mark of ICE Data Indices, LLC or its affiliates (“ICE Data”) and has been licensed, along with the NYSE FANG+ Index (the “Index”), for use by ICE Futures U.S in connection with the NYSE FANG+ Index Futures Contract. The NYSE FANG+ Index Futures Contract is not sponsored, endorsed, sold or promoted by ICE Data. ICE Data makes no representations or warranties regarding the advisability of investing in securities or futures contracts, and any such investment based upon the performance of the Index particularly, or the ability of the Index to track general stock market performance.

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25.A.02 NYSE Arca Gold Miners Index Futures

Trading Schedule

The hours of trading in NYSE Arca Gold Miners Index Futures Contracts shall be determined by the Exchange. On the last day of trading in an expiring future, the closing time for such future shall be 4:00 p.m. New York time.

Trading Unit

The unit of trading shall be \$50.00 times the NYSE Arca Gold Miners Index.

Final Settlement Value

The final settlement value for purposes of the contract's cash settlement shall be the NYSE Arca Gold Miners Index as calculated by [NYSE] ICE Data rounded to the nearest 1/100th of an index point. This value shall be based on the closing prices of the stocks at their respective primary exchanges on the third Friday of the contract month. Closing prices shall be converted from local currency to U.S. Dollars based on the spot exchange rate provided by WM/Reuters at 4:00 pm London time on the day of the final settlement price calculation. If a component stock in the index does not trade on the day scheduled for determination of the Final Settlement Price while the primary market for that stock is open for trading, the price of that stock shall be determined, for the purposes of calculating the Final Settlement Price, based on the most recent closing price of that stock. If one or more primary exchange(s) are not scheduled to be open for trading on the day of the final settlement calculation, the prices of those stocks shall be based on the most recent closing prices. All closing prices will be converted from local currency to U.S. Dollars based on the spot exchange rate provided by WM/Reuters at 4:00 pm London time on the day of final settlement price calculation. In the event of an unscheduled close of one or more primary exchange(s) due to unforeseen circumstances, [NYSE] ICE Data will use the most recent available prices for the purposes of calculating the Final Settlement Price. All prices will be converted from local currency to U.S. Dollars based on the spot exchange rate provided by WM/Reuters at 4:00 pm London time on the day of final settlement price calculation. If the current day WM/Reuters spot exchange rate from 4:00 pm London time is not available, the prices will be converted from local currency to U.S. Dollars based on the relevant WM/Reuters spot exchange rate from 4:00 pm London time from the previous business day.

Price Increments

The minimum price fluctuation for the NYSE Arca Gold Miners Index Futures Contracts shall be 0.25 Index Points, which is \$12.50 per contract. Contracts shall not be made on any other price basis.

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, or any other relevant national securities exchange, trading in the NYSE Arca Gold Miners Index Futures Contracts shall be halted. Once trading in the primary securities markets resumes after an NYSE Rule 80B trading halt or similar rule on another relevant national securities exchange, trading in the NYSE Gold Miners Index Futures Contracts shall resume.

SPECIAL NOTICE RELATING TO RULES

NYSE Arca Gold Miners Index™ is a trademark of ICE Data Indices, LLC or its affiliates (“ICE Data”) and has been licensed, along with the NYSE Arca Gold Miners Index (the “Index”), for use by ICE Futures U.S in connection with the NYSE Arca Gold Miners Index Futures Contract. The NYSE Arca Gold Miners Index Futures Contract is not sponsored, endorsed, sold or promoted by ICE Data. ICE Data makes no representations or warranties regarding the advisability of investing in securities or futures contracts, and any such investment based upon the performance of the Index particularly, or the ability of the Index to track general stock market performance.

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CHAPTER 39-RESERVED

~~NYSE Area Gold Miners Index Futures~~

~~39.1 Scope of Chapter~~

~~This chapter is limited in application to trading of NYSE Area Gold Miners Index Futures Contracts. The procedures for trading, clearing, settlement, and any other matters not specifically covered herein shall be governed by the general Rules of the Exchange.~~

~~39.2 Contract Specifications~~

~~(a) Each futures contract shall be for \$50.00 times the NYSE Area Gold Miners Index Value. The NYSE Area Gold Miners Index (GDM) is a modified market capitalization weighted index comprised of publicly traded global companies involved primarily in the mining for gold and silver.~~

~~(b) The NYSE Area Gold Miners Index is subject to change by NYSE Group or any of its relevant affiliates (“NYSE”) as set forth in the GDM Index Methodology as that document is amended, updated and replaced from time to time.~~

~~(c) The terms and conditions of the Futures Contract specified in this Chapter are deemed to include any relevant governmental, regulatory or court decree or order as recognized by the Exchange in a Notice to Members.~~

~~39.3 Trading Specifications~~

~~Trading in NYSE Area Gold Miners Index Futures Contracts shall be conducted in March, June, September and December delivery months. The number of months open for trading at a given time shall be determined by the Exchange.~~

~~(a) Trading Schedule~~

~~The hours of trading in NYSE Area Gold Miners Index Futures Contract shall be determined by the Exchange. On the last day of trading in an expiring future, the closing time for such future shall be 4:00 p.m. New York time.~~

~~(b) Trading Unit~~

~~The unit of trading shall be \$50.00 times the NYSE Area Gold Miners Index.~~

~~(c) Price Increments~~

~~The minimum price fluctuation for the NYSE Area Gold Miners Index Futures Contracts shall be 0.25 Index Points, which is \$12.50 per contract. Contracts shall not be made on any other price basis.~~

~~(d) Reserved~~

~~(e) Position Limits~~

~~Subject to the provisions of Chapter 6 of the Rules, no Person shall own or control positions in excess of 10,000 Exchange Futures Contracts and Futures Equivalent Contracts net long or net short in any single contract month or all months combined.~~

~~(f) **Termination of Trading**~~

~~The last day of trading for each NYSE Area Gold Miners Index Futures shall be the third Friday of the contract month.~~

~~**39.4 Cash Settlement Procedures**~~

~~(a) **Settlement**~~

~~NYSE Area Gold Miners Index Futures open at the termination of trading shall be cash settled as set forth in sub-sections (b) and (c) below.~~

~~(b) **Final Settlement Value**~~

~~The final settlement value for purposes of the contract's cash settlement shall be the NYSE Area Gold Miners Index as calculated by NYSE rounded to the nearest 1/100th of an index point. This value shall be based on the closing prices of the stocks at their respective primary exchanges on the third Friday of the contract month. Closing prices shall be converted from local currency to U.S. Dollars based on the spot exchange rate provided by WM/Reuters at 4:00 pm London time on the day of the final settlement price calculation. If a component stock in the index does not trade on the day scheduled for determination of the Final Settlement Price while the primary market for that stock is open for trading, the price of that stock shall be determined, for the purposes of calculating the Final Settlement Price, based on the most recent closing price of that stock. If one or more primary exchange(s) are not scheduled to be open for trading on the day of the final settlement calculation, the prices of those stocks shall be based on the most recent closing prices. All closing prices will be converted from local currency to U.S. Dollars based on the spot exchange rate provided by WM/Reuters at 4:00 pm London time on the day of final settlement price calculation. In the event of an unscheduled close of one or more primary exchange(s) due to unforeseen circumstances, NYSE will use the most recent available prices for the purposes of calculating the Final Settlement Price. All prices will be converted from local currency to U.S. Dollars based on the spot exchange rate provided by WM/Reuters at 4:00 pm London time on the day of final settlement price calculation. If the current day WM/Reuters spot exchange rate from 4:00 pm London time is not available, the prices will be converted from local currency to U.S. Dollars based on the relevant WM/Reuters spot exchange rate from 4:00 pm London time from the previous business day.~~

~~(c) **Final Settlement Payment**~~

~~Payment in final settlement of NYSE Area Gold Miners Index Futures in accordance with Clearing Organization Rules on the Business Day following the termination of trading by Clearing Members with open positions at the time of termination of trading of the NYSE Area Gold Miners Index Futures Contract. The amount of the final settlement payment to be made or received will be calculated based on the final settlement value set forth in sub-paragraph (b) as a normal variation payment.~~

39.5 Notice

~~NYSE GOLD MINERS INDEX™ is a trademark of NYSE Euronext or its affiliates (“NYSE Euronext”) and has been licensed for use by NYSE Liffe US in connection with NYSE Arca Gold Miners Index Futures and Options on NYSE Arca Gold Miners Index Futures. NYSE Euronext makes no representations or warranties regarding the advisability of investing in securities, futures contracts, or options on futures contracts generally, and any such investment based upon the performance of the NYSE Gold Miners Index particularly, or the ability of the NYSE Gold Miners Index to track general stock market performance.~~

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