



BY ELECTRONIC TRANSMISSION

Submission No. 14-107
September 29, 2014

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 Rule 26.04
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”) hereby self certifies the amendments to Rule 26.04 set forth in Exhibit A. The amendments concern the publication of exchange rates used to determine the Final Settlement Prices of two cash-settled currency futures contracts.

Rule 26.04 sets forth the final settlement procedures for the Exchange’s cash-settled currency futures contracts. Final Settlement Price for the Rupee-dollar and the Real-dollar contracts are determined by using the spot exchange rate published by the relevant foreign central bank as specified in the Rule. The Rule specifically identifies where and when the spot exchange rates utilized by the Exchange are published.

The amendments to Rule 26.04 change: (1) the approximate publication time of the Reserve Bank of India spot exchange rate used to determine the Final Settlement Price for the Rupee-dollar futures contract; and (2) the publication site for the Central Bank of Brazil spot exchange rate used to determine the Final Settlement Price for the Real-dollar futures contract. The amendments do not affect the actual spot exchange rates themselves, only the publication location for Brazil and the approximate publication time for India. As of the close of business on September 29, 2014 there is no outstanding open interest in either the Rupee-dollar or Real-dollar futures contracts

The Exchange certifies that the amendments, which will become effective on October 15, 2014, comply with the requirements of the Commodity Exchange Act and the rules and regulations promulgated thereunder. The Exchange is not aware of any opposing views and 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/notices/RegulatoryFilings.shtml>).

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 fluid and cursive, with a large initial "J" and a long, sweeping underline.

Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.
cc: Division of Market Oversight

EXHIBIT A

Rule 26.04. Settlement Procedures

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(c) *Rupee-dollar:*

(i) All rupee-dollar futures contracts remaining open after the close of trading on the Last Trading Day shall be liquidated by cash settlement at a price equal to the Final Settlement Price. The Final Settlement Price shall be the reciprocal of the “INR RBIB (INR01)”, which is the “Indian rupee per U.S. dollar” spot exchange rate published by the Reserve Bank of India (RBI) at approximately 1[2]:30 pm Mumbai time on the Last Trading Day.

(ii) In the event that the INR RBIB (INR01) exchange rate is not calculated or published on the Last Trading Day, the Exchange shall determine a Final Settlement Price based upon the best available data.

(iii) All rupee-dollar futures contracts remaining open after the close of business on the Last Trading Day shall be liquidated by cash settlement on the business day following the business day on which the Final Settlement Price as defined above for each such contract is made available to the Clearing Corporation.

(d) *Real-dollar:*

(i) All real-dollar futures contracts remaining open after the close of trading on the Last Trading Day shall be liquidated by cash settlement at a price equal to the Final Settlement Price. The Final Settlement Price shall be the reciprocal of the Commercial exchange rate for Brazilian Real per US dollar for cash delivery, according to the provisions of Resolution no. 1690/’90 of the National Monetary Council, defined as the average offered rate calculated by the Central Bank of Brazil on the last business day of the month for the Central Bank of Brazil immediately preceding the contract month, according to its criteria, [~~broadcast by SISBACEN, transaction PTAX, option 5 L (closing quotation),~~] to five (5) decimal places (“Central Bank of Brazil BRL PTAX” rate), and verified on the last business day of the month for the Central Bank of Brazil. This rate is reported by the Banco Central do Brasil on its website at www.bcb.gov.br as the Ptax Closing Quotation for Currency Code 220 (USD).

(ii) In the event that the Commercial exchange rate for Brazilian Real per US dollar for cash delivery is not calculated or published on the Last Trading Day by the Central Bank of Brazil, the Exchange shall determine a Final Settlement Price based on the best available data.