



55 East 52nd Street
New York, New York 10055

BY ELECTRONIC TRANSMISSION

Submission No. 24-15
February 9, 2024

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 Currency Rule 16.03
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. (“Exchange”) hereby self certifies amendments to Exchange Rule 16.03, as set forth in Exhibit A, and will become effective February 27, 2024.

The amendments harmonize the Last Trading Day for six currency pair futures contracts that are not delivered through the Continuously Linked Settlement (“CLS”) system with the Last Trading Day for the bulk of the Exchange’s currency pair futures that are delivered through the CLS system. Specifically, amendments to Rule 16.03 eliminate the adjustment to Last Trading Day resulting from bank holidays in the non-CLS currency pairs by moving the Euro-Koruna, Dollar-Koruna, Zloty-Euro, Zloty-Dollar, Lira-Euro, and Lira-Dollar currency pairs into the subparagraph that specifies the Last Trading Day for the majority of the CLS-delivered currency pairs. The change is being made to simplify and unify the Last Trading Day provision applicable to most of the Exchange’s currency pairs.

The Exchange is not aware of any opposing views to the amendments and certifies that the amendments to Rule 16.03 comply with the Commodity Exchange Act and the rules promulgated thereunder. Specifically, the amendments comply with Core Principle 3 (Contracts not Subject to Manipulation) as, consistent with Appendix C to Part 38, the amendments to the Rule permit for adequate time after the last trading day to allow for delivery on the contracts. The amendments further comply with Core Principle 7 (Availability of General Information) as the Exchange 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.ice.com/futures-us/regulation>).

If you have any questions or need further information, please contact the undersigned at (312) 836-6748 or (frances.mendieta@ice.com).

Sincerely,

A handwritten signature in black ink, appearing to read 'Frances M. Mendieta', written in a cursive style.

Frances M. Mendieta
Director, Enforcement Counsel
Market Regulation

cc: Division of Market Oversight
New York Regional Office

EXHIBIT A

(in the text of the amendment below, additions are underscored and deletions are bracketed and lined through.)

Rule 16.03. Last Trading Day

(a) Except for the [~~Euro-Koruna, dollar-Koruna,~~ dollar-Canadian], ~~Zloty-Euro, Zloty-Dollar, Lira-Euro and Lira-Dollar~~ contracts, the Last Trading Day in all Currency Futures Contracts deliverable in the current delivery month shall be the second (2nd) Business Day prior to the third (3rd) Wednesday of that month. If the Last Trading Day is a bank holiday in New York, New York, then the Last Trading Day in the Currency Futures Contract deliverable in the current delivery month shall be the preceding Business Day.

(b) The Last Trading Day in the dollar-Canadian contract deliverable in the current delivery month shall be the first (1st) Business Day prior to the third (3rd) Wednesday of that month. If the Last Trading Day is a bank holiday in New York, New York or in the country of the quoted currency then the Last Trading Day in dollar-Canadian contract deliverable in the current delivery month shall be the preceding Business Day.

~~[(c) The Last Trading Day in the Euro-Koruna, Dollar-Koruna, Zloty-Euro, Zloty-Dollar, Lira-Euro and Lira-Dollar contracts deliverable in the current delivery month shall be the second (2nd) Business Day prior to the third (3rd) Wednesday of that month. If the Last Trading Day is a bank holiday in New York, New York or if the following Business Day (*i.e.*, the first (1st) Business Day prior to the third (3rd) Wednesday) is a bank holiday in the country of the quoted currency, or in the country of the base currency, then the Last Trading Day in the Currency Futures Contract deliverable in the current delivery month shall be the preceding Business Day.]~~