


ICE FUTURES U.S.
55 East 52nd Street
New York, NY 10055

BY ELECTRONIC TRANSMISSION

Submission No. 19-54
January 28, 2019

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 Block Trade Procedures - Establishment of Block Trade Minimums for New Financial Gas, Financial Power, Physical Environmental, and Oil Americas Futures and Options Contracts - 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 Commodity Futures Trading Commission (“Commission”) Regulation 40.6(a), ICE Futures U.S., Inc. (“IFUS” or “Exchange”) self certifies amendments to the Exchange’s Block Trading Procedures (the “Procedures”), which are reflected in the Exchange’s Block Trade FAQ (“FAQ”), as set forth in Exhibit A.

The Exchange is amending the FAQ to establish minimum block trade quantities for the new Financial Gas, Financial Power, Physical Environmental, and Oil Americas futures and options contracts being listed by the Exchange (see ICE futures U.S. Submission Nos. 19-13 through 19-53). The Exchange is setting the minimum block trade quantity for all new contracts at the levels specified in Exhibit A. The Exchange is setting the minimum block trade quantities at levels consistent with levels established for similar futures and options contracts listed by the Exchange.

The Exchange is not aware of any opposing views and certifies that the amendments to the FAQ, which will become effective on March 4, 2019, or such other date as the Exchange shall determine which shall be no sooner than the first business day following the tenth business day following submission to the Commission, comply with the requirements of the Act and the rules and regulations promulgated thereunder. Specifically, the amendments comply with Core Principle 9, which allows designated contract markets (“DCM”) to authorize transactions, such as block trades, that are executed away from the DCM’s centralized marketplace. The Exchange further certifies that, concurrent with this filing, a notice of pending certification was posted on the Exchange’s website as well as a copy of this submission, which may be accessed at (<https://www.theice.com/futures-us/regulation#Rule-Filings>).

If you have any questions or need further information, please contact me at 312-836-6745 or at patrick.swartz@theice.com.

Sincerely,

A handwritten signature in black ink, appearing to read "Patrick Swartz", written in a cursive style.

Patrick Swartz
Manager
Market Regulation

Enc.
cc: Division of Market Oversight

EXHIBIT A

**ICE FUTURES U.S.
BLOCK TRADE - FAQs**

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2. What are the eligible contracts and the minimum threshold quantities for a block trade?

The minimum quantity requirements for block trades of eligible Oil and Energy futures and options contracts can be found under the “Energy Forms” tab at the link below:

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Contract Name	Commodity Code	Contract Size	Unit of Trading	Block Minimum (in Lots)
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<u>PJM Western Hub Real-Time 2x16 Peak Fixed Price Future</u>	<u>PW2</u>	1	<u>MW</u>	<u>5</u>
<u>ERCOT North 345KV Hub Real-Time 2x16 Peak Fixed Price Future</u>	<u>ER2</u>	1	<u>MW</u>	<u>5</u>
<u>Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Mini Fixed Price Future</u>	<u>POX</u>	1	<u>MW</u>	<u>5</u>
<u>Millennium East Pool Basis Future</u>	<u>MRB</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Millennium East Pool Swing Future</u>	<u>MRC</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Millennium East Pool Index Future</u>	<u>MRA</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Algonquin Citygates Fixed Price Future</u>	<u>ALG</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on Algonquin Citygates Fixed Price Future</u>	<u>ALG</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>CG-Mainline Fixed Price Future</u>	<u>CGA</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on CG-Mainline Fixed Price Future</u>	<u>CGA</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>CIG Rockies Fixed Price Future</u>	<u>CRA</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on CIG Rockies Fixed Price Future</u>	<u>CRA</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Malin Fixed Price Future</u>	<u>MAF</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on Malin Fixed Price Future</u>	<u>MAF</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>NGPL Midcont Fixed Price Future</u>	<u>MCN</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on NGPL Midcont Fixed Price Future</u>	<u>MCN</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>NGPL TXOK Fixed Price Future</u>	<u>NTH</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on NGPL TXOK Fixed Price Future</u>	<u>NTH</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>NNG Ventura Fixed Price Future</u>	<u>NNH</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on NNG Ventura Fixed Price Future</u>	<u>NNH</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>

<u>REX Zone 3 Fixed Price Future</u>	<u>REH</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on REX Zone 3 Fixed Price Future</u>	<u>REH</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>TCO Fixed Price Future</u>	<u>TCF</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on TCO Fixed Price Future</u>	<u>TCF</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>PG&E Citygate Fixed Price Future</u>	<u>PGD</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on PG&E Citygate Fixed Price Future</u>	<u>PGD</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Transco Leidy Fixed Price Future</u>	<u>YQA</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on Transco Leidy Fixed Price Future</u>	<u>YQA</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Transco Zone 6 (non NY) Fixed Price Future</u>	<u>TPH</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>Option on Transco Zone 6 (non NY) Fixed Price Future</u>	<u>TPH</u>	<u>2,500</u>	<u>MMBtus</u>	<u>25</u>
<u>California Carbon Allowance Vintage 2022 Future</u>	<u>CB0</u>	<u>1,000</u>	<u>California Carbon Allowances</u>	<u>10</u>
<u>Option on California Carbon Allowance Vintage 2022 Future</u>	<u>CB0</u>	<u>1,000</u>	<u>California Carbon Allowances</u>	<u>10</u>
<u>California Carbon Allowance Specific Vintage 2022 Future</u>	<u>CC2</u>	<u>1,000</u>	<u>California Carbon Allowances</u>	<u>10</u>
<u>Option on California Carbon Allowance Vintage Specific 2022 Future</u>	<u>CC2</u>	<u>1,000</u>	<u>California Carbon Allowances</u>	<u>10</u>
<u>PJM Tri Qualified Renewable Energy Certificate Class 1 2 Year Prior Future</u>	<u>TQ2</u>	<u>100</u>	<u>MWh</u>	<u>50</u>
<u>Gasoline Diff - Gulf Coast Unl 87 Gasoline Prompt Pipeline (Platts) vs. Argus Euro-Bob Oxy FOB Rotterdam Barges Future (349.86 conversion)</u>	<u>GDU</u>	<u>1,000</u>	<u>MT</u>	<u>5</u>
<u>California Carbon Allowance Current Auction Clearing Price</u>	<u>ACP</u>	<u>1</u>	<u>California Carbon Allowances futures contract</u>	<u>10</u>
<u>California Carbon Allowance Advance Auction Clearing Price</u>	<u>ACA</u>	<u>1</u>	<u>California Carbon Allowances futures contract</u>	<u>10</u>
<u>Regional Greenhouse Gas Initiative Allowance Auction Clearing Price</u>	<u>RCP</u>	<u>1</u>	<u>Regional Greenhouse Gas Initiative futures contract</u>	<u>10</u>
<u>Fuel Oil Diff - Marine Fuel 0.5% FOB USGC Barges (Platts) vs USGC HSFO (Platts) Future</u>	<u>MF2</u>	<u>1,000</u>	<u>barrels</u>	<u>5</u>
<u>Fuel Oil Outright - Marine Fuel 0.5% FOB USGC Barges (Platts) Future</u>	<u>MF1</u>	<u>1,000</u>	<u>barrels</u>	<u>5</u>