


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

BY ELECTRONIC TRANSMISSION

Submission No. 19-105
January 31, 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, Financial Olefins, 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, Financial Olefins, and Oil Americas futures and options contracts being listed by the Exchange (see ICE futures U.S. Submission Nos. 19-57 through 19-104). 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 April 8, 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,



Patrick Swartz
Manager
Market Regulation

Enc.
cc: Division of Market Oversight

EXHIBIT A

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

* * *

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:

* * *

Contract Name	Commodity Code	Contract Size	Unit of Trading	Block Minimum (in Lots)
* * *				
<u>California Carbon Offset Future</u>	<u>CCO</u>	<u>1,000</u>	<u>Carbon Offsets</u>	<u>10</u>
<u>Cross State Air Pollution TR NOx Annual Allowance Vintage 2019 Future</u>	<u>NAR</u>	<u>25</u>	<u>Allowances</u>	<u>4</u>
<u>Cross State Air Pollution Rule NOx Ozone Season Group 2 Allowance Future Vintage 2019</u>	<u>NOU</u>	<u>25</u>	<u>Allowances</u>	<u>4</u>
<u>Cross State Air Pollution Rule TR SO2 Group 1 Allowance Future</u>	<u>SOT</u>	<u>25</u>	<u>Allowances</u>	<u>4</u>
<u>Cross State Air Pollution Rule TR SO2 Group 2 Allowance Future</u>	<u>STR</u>	<u>25</u>	<u>Allowances</u>	<u>4</u>
<u>Regional Greenhouse Gas Initiative Vintage 2022 Future</u>	<u>RGU</u>	<u>1,000</u>	<u>Allowances</u>	<u>10</u>
<u>Option on Cross State Air Pollution TR NOx Annual Allowance Vintage 2019 Future</u>	<u>NAR</u>	<u>25</u>	<u>Allowances</u>	<u>4</u>
<u>Option on Cross State Air Pollution Rule NOx Ozone Season Group 2 Allowance Future Vintage 2019</u>	<u>NOU</u>	<u>25</u>	<u>Allowances</u>	<u>4</u>
<u>Option on Cross State Air Pollution Rule TR SO2 Group 1 Allowance Future</u>	<u>SOT</u>	<u>25</u>	<u>Allowances</u>	<u>4</u>
<u>Option on Cross State Air Pollution Rule TR SO2 Group 2 Allowance Future</u>	<u>STR</u>	<u>25</u>	<u>Allowances</u>	<u>4</u>
<u>Option on Regional Greenhouse Gas Initiative Future Vintage 2022</u>	<u>RGU</u>	<u>1,000</u>	<u>Allowances</u>	<u>10</u>
<u>Option on NEPOOL Dual Qualified Compliance Renewable Energy Certificate Class 1 Future</u>	<u>NER</u>	<u>100</u>	<u>MWh</u>	<u>50</u>
<u>Option on NEPOOL Dual Qualified Renewable Energy Certificate Class 1 Vintage 2018 Future</u>	<u>NE8</u>	<u>100</u>	<u>MWh</u>	<u>50</u>
<u>Option on NEPOOL Dual Qualified Renewable Energy Certificate Class 1 Vintage 2019 Future</u>	<u>NE9</u>	<u>100</u>	<u>MWh</u>	<u>50</u>
<u>Option on NEPOOL Dual Qualified Renewable Energy Certificate Class 1 Vintage 2020 Future</u>	<u>NE0</u>	<u>100</u>	<u>MWh</u>	<u>50</u>
<u>Option on NEPOOL Dual Qualified Renewable Energy Certificate Class 1 Vintage 2021 Future</u>	<u>NE1</u>	<u>100</u>	<u>MWh</u>	<u>50</u>
<u>Option on NEPOOL Dual Qualified Renewable Energy Certificate Class 1 Vintage 2022 Future</u>	<u>NE2</u>	<u>100</u>	<u>MWh</u>	<u>50</u>
<u>Option on NEPOOL Dual Qualified Renewable Energy Certificate Class 1 Vintage 2023 Future</u>	<u>NE3</u>	<u>100</u>	<u>MWh</u>	<u>50</u>
<u>CG Onshore Index Future</u>	<u>CVG</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>CG Onshore Swing Future</u>	<u>CVH</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>

<u>Pine Prairie Basis Future</u>	<u>CVI</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Pine Prairie Index Future</u>	<u>CVJ</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Pine Prairie Swing Future</u>	<u>CVK</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Socal Citygate Fixed Price Future</u>	<u>CVL</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Option on Socal Citygate Fixed Price Future</u>	<u>CVL</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 1 Swing Future</u>	<u>CVM</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>TETCO-ELA Swing Future</u>	<u>CVN</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>TETCO-WLA Index Future</u>	<u>CVO</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>TETCO-WLA Swing Future</u>	<u>CVP</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Transco Station 30 (Zone 1) Index Future</u>	<u>CVS</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Transco Station 30 (Zone 1) Swing Future</u>	<u>CVT</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Trunkline Zone 1A Index Future</u>	<u>CVU</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Trunkline Zone 1A Swing Future</u>	<u>CVV</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Union Dawn Index Future</u>	<u>CVW</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Union Dawn Swing Future</u>	<u>CVX</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Ethylene Choctaw, IHS Future</u>	<u>CVY</u>	<u>100,000</u>	<u>lbs</u>	<u>2</u>
<u>Option on MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Future</u>	<u>MDA</u>	<u>800</u>	<u>MWh</u>	<u>1</u>
<u>Option on PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Future</u>	<u>ADA</u>	<u>16</u>	<u>MWh</u>	<u>50</u>
<u>Option on PJM NI Hub Day-Ahead Peak Daily Fixed Price Future</u>	<u>NIA</u>	<u>16</u>	<u>MWh</u>	<u>1</u>
<u>Crude Outright - Permian WTI 1st Line Future</u>	<u>HOQ</u>	<u>1,000</u>	<u>bbl</u>	<u>5</u>
<u>Crude Outright - Permian WTI Average Price Option</u>	<u>HOQ</u>	<u>1,000</u>	<u>bbl</u>	<u>5</u>
<u>Condensate Diff - ICE C5 1a PEA Index Future</u>	<u>CEG</u>	<u>1,000</u>	<u>bbl</u>	<u>5</u>
<u>Condensate Diff - ICE C5 1a ENB Index Future</u>	<u>CEH</u>	<u>1,000</u>	<u>bbl</u>	<u>5</u>
<u>Biodiesel Outright - Argus Houston Methanol Future</u>	<u>BOM</u>	<u>100</u>	<u>mt</u>	<u>5</u>
<u>Fuel Oil Crack - USGC Marine Fuel 0.5% Houston (Platts) vs Brent 1st Line Future</u>	<u>FOQ</u>	<u>1,000</u>	<u>bbl</u>	<u>5</u>
<u>Fuel Oil Diff - USGC Marine Fuel 0.5% Houston (Platts) vs 3.5% FOB Rotterdam Barges (Platts) Future (in Bbls)</u>	<u>FOR</u>	<u>1,000</u>	<u>bbl</u>	<u>5</u>
<u>PJM Western Hub Real-Time Peak Daily Mini Fixed Price Future</u>	<u>PWA</u>	<u>16</u>	<u>MWh</u>	<u>10</u>
<u>ERCOT North 345KV Hub Real-Time Peak Daily Mini Fixed Price Future</u>	<u>ERA</u>	<u>16</u>	<u>MWh</u>	<u>10</u>