

  
**ICE FUTURES U.S.**  
55 East 52<sup>nd</sup> Street  
New York, NY 10055

**BY ELECTRONIC TRANSMISSION**

Submission No. 19-144  
March 15, 2019

Mr. Christopher J. Kirkpatrick  
Secretary of the Commission  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, NW  
Washington, DC 20581

**Re: Amendments to Block Trade Procedures - Amendments to Commodity Symbols for Certain Balance of the Month Futures 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 change the commodity symbols for certain balance of the month (“Balmo”) futures contracts, which provide for a single commodity symbol for each Balmo contract (see ICE futures U.S. Submission No. 19-143). All relevant terms and conditions and minimum block trade quantities of the Balmo contracts remain unchanged.

The Exchange is not aware of any opposing views and certifies that the amendments to the FAQ, which will become effective on April 1, 2019, 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 copy of this submission was posted on the Exchange's website, 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](mailto: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)
* * *				
Crude Diff – Argus LLS vs WTI 1st Line Balmo Future	<del>[480-48U]</del> <u>ARP</u>	1,000	Barrels	5
WTI 1ST Line vs Brent 1st Line Balmo Future	<del>[B20-B2U]</del> <u>BTE</u>	1,000	Barrels	5
Fuel Oil Diff – New York 1% Fuel Oil (Platts) vs USGC HSFO (Platts) Balmo Future	<del>[CHK-CIO]</del> <u>FOE</u>	1,000	Barrels	5
Fuel Oil Diff – New York 1% Fuel Oil vs 1% FOB NWE Cargoes Fuel Oil Balmo Future	<del>[GGF-GHJ]</del> <u>FOI</u>	1,000	Barrels	5
Fuel Oil Crack – New York 1% Fuel Oil vs WTI 1ST Line Balmo Future	<del>[GIP-GJF]</del> <u>FOL</u>	1,000	Barrels	5
Fuel Oil Outright – New York 1% Fuel Oil Balmo Future	<del>[FRA-FSE]</del> <u>FOX</u>	1,000	Barrels	5
Fuel Oil Crack – USGC HSFO (Platts) vs Brent 1st Line Balmo Future	<del>[4JH-4KB]</del> <u>GCT</u>	1,000	Barrels	5
Gasoline Diff – RBOB Gasoline 1st Line vs Argus Eurobob Oxy FOB Rotterdam Barges Balmo Mini Future	<del>[440-44U]</del> <u>GDR</u>	100	MT	5
Gasoline Diff – RBOB Gasoline 1st Line vs Argus Eurobob Oxy FOB Rotterdam Barges Balmo Future	<del>[4F6-4G0]</del> <u>GDT</u>	1,000	MT	5
Fuel Oil Diff – USGC HSFO (Platts) vs Fuel Oil 3.5% FOB Rotterdam Barges (Platts) Balmo Future (in Bbls)	<del>[GJU-GKY]</del> <u>GOD</u>	1,000	Barrels	5
Crude Outright – WTI Average Price Balmo Option	<del>[02L-03F]</del> <u>WBT</u>	1,000	Barrels	5
Crude Outright – WTI 1st Line Balmo Future	<del>[02L-03F]</del> <u>WBT</u>	1,000	Barrels	5
Fuel Oil Outright – USGC HSFO (Platts) Balmo Future	<del>[FPA-FQE]</del> <u>RBP</u>	1,000	Barrels	5
Gasoline Crack – RBOB Gasoline 1st Line vs Brent 1st Line Balmo Future (in Bbls)	<del>[4EB-4F5]</del> <u>RBO</u>	1,000	Barrels	5
Gasoline Outright – RBOB Gasoline 1st Line Balmo Future	<del>[0X0-0XU]</del> <u>RSE</u>	1,000	Barrels	5
Heating Oil Arb – Heating Oil 1st Line vs Low Sulphur Gasoil 1st	<del>[4HM-4JG]</del> <u>UL9</u>	1,000	Barrels	5

Line Balmo Future (in Bbls)				
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