



BY ELECTRONIC TRANSMISSION

Submission No. 19-241
July 12, 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. 19-193 through 19-240). 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 July 29, 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**

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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)
* * *				
<u>Cheyenne Hub Swing Future</u>	<u>CVQ</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Consumers Swing Future</u>	<u>CVR</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>EP West TexasBasis Future</u>	<u>EWB</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>EP West TexasIndex Future</u>	<u>EWI</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>EP West TexasSwing Future</u>	<u>EWS</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Kern Delivered Swing Future</u>	<u>KSS</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 4 200L Basis Future</u>	<u>TNC</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 4 200L Index Future</u>	<u>TND</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 4 200L Swing Future</u>	<u>TNE</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 6 200L North Basis Future</u>	<u>TNJ</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 6 200L North Index Future</u>	<u>TNK</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 6 200L North Swing Future</u>	<u>TNL</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 6 200L South Basis Future</u>	<u>TNQ</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 6 200L South Index Future</u>	<u>TNR</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>Tennessee Zone 6 200L South Swing Future</u>	<u>TNS</u>	<u>2,500</u>	<u>MMBtu</u>	<u>25</u>
<u>ISO New England Massachusetts Hub Day-Ahead Peak Daily Mini Fixed Price Future</u>	<u>NEZ</u>	<u>16</u>	<u>MWh</u>	<u>10</u>
<u>PJM COMED RESID AGG Day-Ahead Peak Fixed Price Future</u>	<u>COM</u>	<u>1</u>	<u>MW</u>	<u>5</u>
<u>PJM COMED RESID AGG Day-Ahead Off Peak Fixed Price Future</u>	<u>COO</u>	<u>1</u>	<u>MW</u>	<u>5</u>
<u>California Carbon Allowance Vintage 2023 Future</u>	<u>CB1</u>	<u>1,000</u>	<u>California Carbon Allowances</u>	<u>10</u>

<u>California Carbon Allowance Specific Vintage 2023 Future</u>	<u>CC3</u>	<u>1,000</u>	<u>California Carbon Allowances</u>	<u>10</u>
<u>Regional Greenhouse Gas Initiative Vintage 2023 Future</u>	<u>RJ3</u>	<u>1,000</u>	<u>RGGI CO₂ Allowances</u>	<u>10</u>
<u>Option on California Carbon Allowance Vintage 2023 Future</u>	<u>CB1</u>	<u>1</u>	<u>California Carbon Allowances Futures</u>	<u>10</u>
<u>Option on California Carbon Allowance Vintage Specific 2023 Future</u>	<u>CC3</u>	<u>1</u>	<u>California Carbon Allowances Futures</u>	<u>10</u>
<u>Option on Regional Greenhouse Gas Initiative Future Vintage 2023</u>	<u>RJ3</u>	<u>1</u>	<u>RGGI Futures</u>	<u>10</u>
<u>Option on Connecticut Compliance Renewable Energy Certificate Class I Future</u>	<u>CTI</u>	<u>1</u>	<u>Connecticut Compliance Renewable Energy Certificate Class I Future</u>	<u>50</u>
<u>Option on Maryland Compliance Renewable Energy Credit Tier 1 Future</u>	<u>MDE</u>	<u>1</u>	<u>Maryland Compliance Renewable Energy Credit Tier 1 Future</u>	<u>50</u>
<u>Option on Maryland Solar Renewable Energy Credit Future</u>	<u>MDX</u>	<u>1</u>	<u>Maryland Solar Renewable Energy Credit Future</u>	<u>10</u>
<u>Option on Massachusetts Compliance Renewable Energy Certificate Class I Future</u>	<u>MCL</u>	<u>1</u>	<u>Massachusetts Compliance Renewable Energy Certificate Class 1 Future</u>	<u>50</u>
<u>Option on Massachusetts Solar Renewable Energy Certificate Carve Out I Future</u>	<u>MSF</u>	<u>1</u>	<u>Massachusetts Solar Renewable Energy Certificate Carve Out I Future</u>	<u>10</u>
<u>Option on Massachusetts Solar Renewable Energy Certificate Carve Out II Future</u>	<u>MS2</u>	<u>1</u>	<u>Massachusetts Solar Renewable Energy Certificate Carve Out II Future</u>	<u>10</u>
<u>Option on New Jersey Compliance Renewable Energy Certificate Class I Future</u>	<u>NJN</u>	<u>1</u>	<u>New Jersey Compliance Renewable Energy Certificate Class I Future</u>	<u>50</u>

<u>Option on Pennsylvania Compliance Alternative Energy Credit Tier I Future</u>	<u>PAR</u>	<u>1</u>	<u>Pennsylvania Compliance Alternative Energy Credit Tier I Future</u>	<u>50</u>
<u>Option on Pennsylvania Solar Alternative Energy Credit Future</u>	<u>PAX</u>	<u>1</u>	<u>Pennsylvania Solar Alternative Energy Credit Future</u>	<u>10</u>
<u>Heating Oil Outright - NYH ULSHO 1st Line Future</u>	<u>NYF</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Jet Fuel Diff - Gulf Coast Jet Fuel (Platts) vs NYH ULSHO 1st Line Future</u>	<u>NYJ</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Diesel Diff - Gulf Coast ULSD (Platts) vs NYH ULSHO 1st Line Future</u>	<u>NYD</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Heating Oil Arb - NYH ULSHO 1st Line vs Low Sulphur Gasoil 1st Line Future (in Bbls)</u>	<u>NYG</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Heating Oil Crack - NYH ULSHO 1st Line vs Brent 1st Line Future (in Bbls)</u>	<u>NYH</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Heating Oil Crack - NYH ULSHO 1st Line vs WTI 1st Line Future (in Bbls)</u>	<u>NYW</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Heating Oil Crack - NYH ULSHO 1st Line vs Permian WTI 1st Line Future (in Bbls)</u>	<u>NYP</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Crude Diff - Permian WTI 1st Line vs Brent 1st Line Future</u>	<u>HOV</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Crude Diff - Permian WTI 1st Line vs WTI 1st Line Future</u>	<u>HOW</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Crude Diff - Permian WTI 1st Line vs Dubai 1st Line (Platts) Future</u>	<u>HOX</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Crude Outright - Permian WTI Trade Month Future</u>	<u>HOY</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Crude Diff - Permian WTI Trade Month vs WTI Trade Month Future</u>	<u>HOZ</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Crude Outright - Argus WTI Houston Future</u>	<u>AFW</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Crude Outright - Argus WTI Houston Average Price Option</u>	<u>AFW</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>
<u>Crude Outright - WTI Cushing Trade Month Future</u>	<u>WTC</u>	<u>1,000</u>	<u>Barrels</u>	<u>5</u>

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