



BY ELECTRONIC TRANSMISSION

Submission No. 19-278
August 29, 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 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 Power, Physical Environmental, and Oil Americas futures and options contracts being listed by the Exchange (see ICE futures U.S. Submission Nos. 19-254 through 19-277). 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. A description of the methodology the Exchange utilized in setting minimum block trade quantities, where applicable, is attached as Exhibit B.

The Exchange is not aware of any opposing views and certifies that the amendments to the FAQ, which will become effective on September 16, 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)
* * *				
CAISO SP-15 Day-Ahead HE 0900-1600 Fixed Price Future, 7X	CIJ	1	MW	5
CAISO NP-15 Day-Ahead HE 0900-1600 Fixed Price Future, 7X	CIK	1	MW	5
ERCOT Panhandle 345KV Day-Ahead Peak Fixed Price Future	EQF	1	MW	5
ERCOT Panhandle 345KV Day-Ahead Off-Peak Fixed Price Future	EQG	1	MW	5
PJM BGE Zone Real-Time Peak Daily Fixed Price Future	PBR	80	MWh	1
PJM BGE Zone Real-Time Off-Peak Daily Fixed Price Future	PBS	5	MWh	8
PJM PPL Zone Real-Time Peak Daily Fixed Price Future	PBT	80	MWh	1
PJM PPL Zone Real-Time Off-Peak Daily Fixed Price Future	PBU	5	MWh	8
ERCOT Panhandle 345KV Real-Time Peak Fixed Price Future	EQP	1	MW	5
ERCOT Panhandle 345KV Real-Time Off-Peak Fixed Price Future	EQQ	1	MW	5
Maryland Compliance Renewable Energy Credit Tier 1 Prior Year Future	MPY	100	MWh	50
Maryland Solar Renewable Energy Credit Prior Year Future	MSP	10	MWh	10
New Jersey Compliance Renewable Energy Certificate Class I Prior Year Future	NJP	100	MWh	50
Pennsylvania Compliance Alternative Energy Credit Tier I Prior Year Future	PAY	100	MWh	50
Pennsylvania Solar Alternative Energy Credit Prior Year Future	PSP	10	MWh	10
Crude Diff - Argus WTL Midland vs WTI Trade Month Future	MTD	1,000	Barrels	5
Fuel Oil Outright - Marine Fuel 0.5% FOB USGC Barges (Platts) Future (in MTs)	MF9	1,000	MT	5
Fuel Oil Outright - Marine Fuel 0.5% Delivered US Atlantic Coast Barges (Platts) Future (in MTs)	MFJ	1,000	MT	5
Fuel Oil Outright - Marine Fuel 0.5% FOB USGC Barges (Platts) Balmo Future (in MTs)	MFL	1,000	MT	5
Fuel Oil Outright - Marine Fuel 0.5% Delivered US Atlantic Coast Barges (Platts) Balmo Future (in MTs)	MFK	1,000	MT	5
Fuel Oil Diff - Marine Fuel 0.5% FOB USGC Barges (Platts) vs. Marine Fuel 0.5% FOB Rotterdam Barges (Platts) Future (in MTs)	MGB	1,000	MT	5

Fuel Oil Diff - Marine Fuel 0.5% FOB USGC Barges (Platts) vs. Marine Fuel 0.5% FOB Rotterdam Barges (Platts) Balmo Future (in MTs)	<u>MFO</u>	<u>1,000</u>	<u>MT</u>	<u>5</u>
Fuel Oil Outright - Marine Fuel 0.5% FOB USGC Barges (Platts) Mini Future (in MTs)	<u>MFQ</u>	<u>100</u>	<u>MT</u>	<u>5</u>
Fuel Oil Outright - Marine Fuel 0.5% FOB USGC Barges (Platts) Average Price Option (in MTs)	<u>MF9</u>	<u>1,000</u>	<u>MT</u>	<u>5</u>

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EXHIBIT B

[EXHIBIT REDACTED]