


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

BY ELECTRONIC TRANSMISSION

Submission No. 18-473
September 14, 2018

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 - 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. 18-472). 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 October 1, 2018, 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.

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

* * *

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)
* * *				
Jet Fuel Outright – Gulf Coast Jet Fuel (Platts) Balmo Future	[0Z0-0ZU] <u>JCG</u>	1,000	barrels	5
Crude Diff – ICE SW 1A Index Balmo Future	[1TT-1UN] <u>TMZ</u>	1,000	barrels	5
Diesel Diff – Gulf Coast ULSD (Platts) vs Heating Oil 1st Line Balmo Future	[MXQ-MYU] <u>GCH</u>	42,000	gallons	5
Jet Fuel Diff – Gulf Coast Jet Fuel (Platts) vs Heating Oil 1st Line Balmo Future	[04B-055] <u>JHP</u>	1,000	barrels	5
Jet Fuel Diff – LA Jet Fuel (Platts) vs Heating Oil 1st Line Balmo Future	[01Q-02K] <u>LA5</u>	1,000	barrels	5
Jet Fuel Diff – Argus NYH Jet Fuel vs Heating Oil 1st Line Balmo Future	[03G-04A] <u>JCI</u>	1,000	barrels	5
Gasoline Diff – Gulf Coast Unl 87 Gasoline Prompt Pipeline (Platts) vs RBOB Gasoline 1st Line Balmo Future	[000-00U] <u>UMM</u>	1,000	barrels	5
Gasoline Diff – Gulf Coast CBOB 87 Gasoline Prompt Pipeline (Platts) vs RBOB Gasoline 1st Line Balmo Future	[056-060] <u>GDN</u>	1,000	barrels	5
Gasoline Diff – Group 3 Sub-Octane Gasoline (Platts) vs RBOB Gasoline 1st Line Balmo Future	[1Y4-1YY] <u>GPR</u>	1,000	barrels	5
Crude Diff - ICE WCS 1B Index Balmo Future	[VYH-VZL] <u>TDY</u>	1,000	barrels	5
Crude Diff – ICE WCS 1A Index Balmo Future	[1SY-1TS] <u>TMV</u>	1,000	barrels	5
Isobutane, OPIS Mt. Belvieu Non-TET Balmo Future	[LVC-LWG] <u>ISP</u>	1,000	barrels	5
Isobutane, OPIS Mt. Belvieu TET Balmo Future	[ZHF-ZH] <u>ISQ</u>	1,000	barrels	5
Natural Gasoline, OPIS Conway In-Well Balmo Future	[LJF-LKJ] <u>NGG</u>	1,000	barrels	5
Natural Gasoline, OPIS Mt. Belvieu Non-TET Balmo Future	[LGA-LHE] <u>NGF</u>	1,000	barrels	5
Ethane in E/P Mix, OPIS Conway In-Well Balmo Future	[LPE-LQI] <u>ECD</u>	1,000	barrels	5

Natural Gasoline, OPIS Mt. Belvieu TET Balmo Future	[LSS-LTW] <u>NGK</u>	1,000	barrels	5
Normal Butane, OPIS Conway In-Well Balmo Future	[LKK-LLO] <u>IBD</u>	1,000	barrels	5
Normal Butane, OPIS Mt. Belvieu Non-TET Balmo Future	[LEA-LFE] <u>NBJ</u>	1,000	barrels	5
Normal Butane, OPIS Mt. Belvieu TET Balmo Future	[LRN-LSR] <u>NBS</u>	1,000	barrels	5
Butane, Argus Far East Index (AFEI) Balmo Future	[4PI-4QC] <u>BUR</u>	1,000	mt	2
Butane, Argus CIF ARA Balmo Future	[4ON-4PH] <u>BUN</u>	1,000	mt	2
Propane, Argus CIF ARA Balmo Future	[LMU-LNY] <u>APD</u>	1,000	mt	2
Ethane in E/P Mix, OPIS Mt. Belvieu Non-TET Balmo Future	[LNZ-LPD] <u>ECA</u>	1,000	barrels	5
Propane, Argus Far East Index (AFEI) Balmo Future	[LLP-LMT] <u>AFF</u>	1,000	mt	2
Propane, OPIS Conway In-Well Balmo Future	[LIA-LJE] <u>PRD</u>	1,000	barrels	5
Propane, OPIS Mt. Belvieu Non-TET Balmo Future	[LAA-LBE] <u>PRO</u>	1,000	barrels	5
Propane, OPIS Mt. Belvieu Other Non-TET Balmo Future	[4YZ-4ZT] <u>PBP</u>	1,000	barrels	5
Propane, OPIS Mt. Belvieu TET Balmo Future	[LCA-LDE] <u>PRM</u>	1,000	barrels	5
Ethane, OPIS Mt. Belvieu Non-TET Balmo Future	[EEA-EFE] <u>ETF</u>	1,000	barrels	5
Propane, Argus CIF ARA vs Naphtha CIF NWE Cargoes (Platts) Balmo Future	[4HR-4HL] <u>ABG</u>	1,000	mt	2
Propane, Argus Far East Index (AFEI) vs Naphtha C+F Japan Cargoes (Platts) Balmo Future	[4GW-4HQ] <u>ABK</u>	1,000	mt	2
Propane, Argus Far East Index (AFEI) vs Propane, Argus CIF ARA Balmo Future	[VRD-VSH] <u>EGE</u>	1,000	mt	2
Isobutane, OPIS Conway In-Well Balmo Future	[LWH-LXL] <u>ISD</u>	1,000	barrels	5
Ethylene, PCW Mont Belvieu Balmo Future	[M00-M0U] <u>ETG</u>	100,000	lbs	2
Polymer Grade Propylene (PGP), PCW Mont Belvieu Balmo Future	[P10-P1U] <u>PPN</u>	100,000	lbs	2

* * *