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New York, NY 10055

BY ELECTRONIC TRANSMISSION

Submission No. 15-168

October 13, 2015

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 Rule 6.20
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6(a)

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (the “Act”) and Commission Regulation 40.6(a), ICE Futures U.S., Inc. (“Exchange”) hereby certifies amendments to Exchange Rule 6.20, which provide some flexibility in determining the date upon which the spot month position limit period begins for the Henry LD1 Fixed Price Futures (“H”) Contract and the Exchange’s other natural gas contracts in the event that a holiday occurs near the Last Trading Day for such contracts. In addition, the amendments to Rule 6.20 clarify the date upon which the spot month position limit period begins for the Exchange’s EIA Index Futures, as set forth in Exhibit A.

The spot month position limit periods for the Exchange’s natural gas contracts are set forth in Rule 6.20. Currently, Rule 6.20(d) states that the spot month position limits for the H Contract “shall be effective on the Last Trading Day and the two Business Days preceding the Last Trading Day of the Contract Period”; and Rule 6.20(e) states that the spot month position limit for other natural gas contracts is “the last five Business Days of the calendar month that precedes the Contract Period.”

The Exchange is amending language in Rules 6.20(d) and (e) to include the provision “or as otherwise determined by the Exchange to account for holidays.” The addition of this language will provide the Exchange with the ability to specify the dates that position limits are in effect, by announcement, when holidays impact such periods. This change will reduce ambiguity and ensure that the period in which limits are in effect for the Exchange’s H contract aligns with its other natural gas

contracts, as well as limit periods for similar contracts on other designated contract markets when closures and early closes of the Exchange due to holidays fall within the spot month period.

With regard to the EIA Index Futures contracts, the Exchange now lists multiple EIA Index Futures, in addition to the “U.S. EIA Financial Weekly Index,” which is specifically referenced in Rule 6.20(e). The amendments move the EIA Index Futures to their own subsection within 6.20 and reword the spot month position limit period to more clearly account for all of the EIA products.

The Exchange certifies that the amendments to Rule 6.20 , which will become effective on October 27, 2015, comply with the requirements of the Commodity Exchange Act and the rules and regulations promulgated thereunder. The Exchange further certifies that, concurrent with this filing, a copy of this submission was posted on the Exchange’s website and may be accessed at (<https://www.theice.com/futures-us/regulation#Rule-Filings>). The Exchange is not aware of any substantive opposing views expressed with respect to this filing.

If you have any questions or need further information, please contact me at 212-748-4021 or at jason.fusco@theice.com.

Sincerely,

A handwritten signature in black ink, appearing to read "Jason V. Fusco", written in a cursive style.

Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.
cc: Division of Market Oversight
New York Regional Office

EXHIBIT A

(In the text of the amendments below, additions are underlined and deletions are bracketed and lined out.)

Rule 6.20. Position Limits, Conditional Limits and Position Accountability for Energy Contracts

(a) Position limit and position accountability levels for Energy Contracts are specified in the Table contained in Resolution 2 to Chapter 18 (the “Position Limit Table”). A Person holding or controlling Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short (calculated as specified in the Position Limit Table), in an amount equal to or greater than the accountability levels specified in such Table, (i) automatically consents not to increase further and automatically consents to decrease those positions when so ordered by the Exchange acting in its own discretion and (ii) shall provide, in a timely manner, information on the nature of that Person’s related cash position, Exchange Futures and Options position, trading strategy and/or hedging strategy and such other relevant information as the Exchange may require. Nothing in this Rule shall limit the authority of the Exchange to take action under Rules 6.11, 6.12 and 6.13 or to request and collect information regarding such Person’s related cash and Exchange Futures and Options positions.

(b) No Person may exceed the position limits specified in the Position Limit Table for any Energy Contract unless an exemption has been granted by the Exchange in accordance with these Rules.

(c) A Conditional Limit in the Henry Hub LD1 Fixed Price Future of up to five (5) times the spot month position limit may be granted for the period that spot month position limits are in effect. To be eligible for a Conditional Limit under this Rule, a Person must submit a completed Conditional Limit Request Form to the Exchange and agree:

(i) not to hold or control a position in the corresponding CME/NYMEX Natural Gas Futures contract during the last three days of trading;

(ii) to provide the Exchange with information on all positions related to Henry Hub Contracts; and

(iii) to provide such other information as may be requested by the Exchange.

(d) The spot month position limits for the Henry LD1 Fixed Price Futures Contract shall be effective on the Last Trading Day and the two Business Days preceding the Last Trading Day of the Contract Period, as such term is defined in Chapter 18 of the Rules, or as otherwise determined by the Exchange to account for holidays. [provided, however, that such spot month limits shall not become effective for the January 2015 Contract Period until December 24, 2014].

(e) The spot month position limits for Natural Gas contracts (excluding the Henry LD1 Fixed Price Future) and the U.S. EIA Financial Weekly Index Futures) shall be effective during

the last five Business Days of the calendar month that precedes the Contract Period, as such term is defined in Chapter 18 of the Rules, or as otherwise determined by the Exchange to account for holidays. [~~provided, however, that such spot month limits shall not become effective for the January 2015 Contract Period until December 24, 2014.~~] [~~The spot month position limit for the U.S. EIA Financial Weekly Index shall be effective for the first expiration week in the rolling listing cycle.~~]

(f) The spot month position limit for the EIA Index Futures shall be effective on the Last Trading Day and the four Business Days preceding the Last Trading Day of the Contract Period, as such term is defined in Chapter 18 of the Rules, or as otherwise determined by the Exchange to account for holidays.

~~(f)g~~ The spot month position limits for Power and Physical Environmental contracts shall be effective on the first Business Day of the Contract Period (as such term is defined in Chapter 18 of the Rules) through the Last Trading Day.