

55 East 52<sup>nd</sup> Street New York, New York 10055

## **BY ELECTRONIC TRANSMISSION**

Submission No. 19-4 January 24, 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: Weekly Notification of Rule Changes <u>Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6 (d)</u>

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6(d), ICE Futures U.S., Inc. ("Exchange") submits notification to the Commission that, during the preceding week, the Exchange corrected typographical errors in Resolution No. 2 to Chapter 19 that corrected the positive aggregation requirements for the Diesel Diff - New York Harbor ULSD 1-month Calendar Spread Future ("HOC") and the Diesel Diff - New York Harbor ULSD 1-month Calendar Spread Option ("HOC") products. The amendments delete an erroneous designation requiring positive aggregation of the HOC with the Heating Oil Outright - Heating Oil 1<sup>st</sup> Line Future ("HOF"). The HOC and HOF products refer to different underlying markets and the corrected aggregation requirements are consistent with other Oil Americas products listed by the Exchange.

Additionally, the amendments correct the positive aggregation requirements for the Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Future ("RCM") and Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Option ("RCM") contracts. The amendments delete an erroneous designation requiring positive aggregation of the RCM requirements with the Gasoline Outright - RBOB Gasoline 1<sup>st</sup> Line Future ("RBS"). The RCM and RBS products refer to different underlying markets and the corrected aggregation requirements are consistent with other Oil Americas products listed by the Exchange.

Resolution No. 2 of Chapter 19 was amended to reflect the correct aggregation requirements for the products. The position limits and all other contract specifications will remain unchanged. The HOC and RCM futures and options products do not currently have any open interest. The changes to the aggregation requirements are provided in Exhibit A.

If you have any questions or need further information, please contact me at 312-836-6745 or at patrick.swartzer@theice.com.

Sincerely,

Patrick Swartzer Manager Market Regulation

Enc.

cc: Division of Market Oversight New York Regional Office

## EXHIBIT A

## Resolution No. 2 – Position Limit/Accountability Table

Rule	Contract Name	Commodity Code	Contract Size	Unit of Trading	Spot Month Limit	Single Month Accountability Level	All Month Accountability Level	Aggregate 1 (Positive Correlation)
19.A.20	Heating Oil Outright – Heating Oil 1st Line Future	HOF	1,000	barrels	2,900	2,900	2,900	HOF
19.A.21	Heating Oil Outright – Heating Oil 1st Line Mini Future	HOM	100	barrels	29,000	29,000	29,000	HOF
19.F.19	Heating Oil Outright – Heating Oil Average Price Option	HOF	1,000	barrels	2,900	2,900	2,900	HOF
19.C.101	Diesel Diff - New York Harbor ULSD 1-month Calendar Spread Future	HOC	1,000	barrels	2,900	2,900	2,900	[ <del>HOF</del> ] <u>HOC</u>
19.F.24	Diesel Diff - New York Harbor ULSD 1-month Calendar Spread Option	HOC	1,000	barrels	2,900	2,900	2,900	[ <del>HOF</del> ] <u>HOC</u>
19.A.17	Gasoline Outright – RBOB Gasoline 1st Line Future	RBS	1,000	barrels	6,800	6,800	6,800	RBS
19.A.18	Gasoline Outright – RBOB Gasoline 1st Line Balmo Future	0X0-0XU	1,000	barrels	6,800	6,800	6,800	RBS
19.A.19	Gasoline Outright – RBOB Gasoline 1st Line Mini Future	RBM	100	barrels	68,000	68,000	68,000	RBS
19.F.18	Gasoline Outright – RBOB Gasoline Average Price Option	RBS	1,000	barrels	6,800	6,800	6,800	RBS
19.C.86	Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Future	RCM	1,000	barrels	6,800	6,800	6,800	[ <del>RBS</del> ] <u>RCM</u>
19.F.25	Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Option	RCM	1,000	barrels	6,800	6,800	6,800	[ <del>RBS</del> ] <u>RCM</u>