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New York, New York 10055

**BY ELECTRONIC TRANSMISSION**

Submission No. 18-351  
June 6, 2018

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  
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6 (d)**

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(d), ICE Futures U.S., Inc. (“Exchange”) submits notification to the Commission that, during the preceding week, the Exchange increased the Interval Price Limits for certain products. In addition, the Exchange is notifying the Commission that during the prior week, ICE NGX changed the methodology used to calculate several indexes referenced in futures and options contracts listed by the Exchange.

The Exchange changed IPLs from \$1.00 to \$6.00 for the Crude Diff – Argus LLS vs WTI 1st Line Future (ARK), Crude Diff - Argus Mars vs WTI Trade Month Future (ARW), Crude Diff – Argus WTS vs WTI Trade Month Future (AVT), and Crude Diff – WTI 1st Line vs Brent 1st Line Future (BTD) contracts. The new levels were based upon increased volatility caused by market fundamentals and are generally consistent with other trade month Oil Americas contracts currently listed on the Exchange.

ICE NGX<sup>1</sup> removed Enbridge Inline Transactions from the ICE C5 1a Index, the ICE LSB 1a index, the ICE SW 1a index, the ICE SYN 1a Index, the ICE UHC 1a Index and the ICE WCS 1a and 1b Indexes. The methodologies for the above indexes can be found at: <http://www.ngx.com/pdf/NGX%20Index%20Methodology.pdf>. The following Exchange futures and options contracts reference the foregoing indexes:

1. ICE C5 1a Index Average Price Option
2. ICE SYN 1a Index Average Price Option
3. ICE SW 1a Index Average Price Option


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<sup>1</sup> ICE NGX is recognized as an exchange and clearing agency by the Alberta Securities Commission and as a DCO and FBOT by the Commission.

4. ICE UHC 1a Index Average Price Option
5. ICE SYN 1A Index Future
6. ICE SYN 1B Index Future
7. ICE WCS 1B Index Future
8. ICE WCS 1A Index Future
9. ICE SW 1A Index Future
10. ICE UHC 1A Index Future
11. ICE LSB 1A Index Future

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

Sincerely,



Jason V. Fusco  
Assistant General Counsel  
Market Regulation

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