



55 East 52nd Street
New York, New York 10055

BY ELECTRONIC TRANSMISSION

Submission No. 20-60
July 24, 2020

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: Weekly Notification of Rule Amendments
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 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. 1 to Chapter 18 regarding the minimum price fluctuation of certain Financial Power futures and options contracts specified in Exhibit A. The minimum price fluctuation corrections are reflected in Resolution No. 1 to Chapter 18 of the Exchange Rulebook and are provided as Exhibit A.

The Exchange also 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 Fuel Oil Diff - Marine Fuel 0.5% FOB USGC Barges (Platts) vs Marine Fuel 0.5% FOB Rotterdam Barges (Platts) Balmo Future (in MTs) (“MFO”) and Fuel Oil Diff - Marine Fuel 0.5% FOB USGC Barges (Platts) vs Marine Fuel 0.5% FOB Rotterdam Barges (Platts) Future (in MTs) (“MGB”) products. The amendments correct the parent contract designation for aggregation to specify the MGB product as the parent contract designated, which is consistent with other Oil Americas products listed by the Exchange. The amendments are not in any way substantive and do not impact existing position limits for any of the contracts. There were no changes to the products’ terms and conditions as a result of this correction. Changes are provided for in Exhibit B.

Additionally, the 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 designation of certain calendar month spread futures and options contracts and outright futures and options as diminishing balance. The contracts were erroneously categorized as diminishing balance in Resolution No. 2 to Chapter 19. The Exchange does not subject the contracts to diminishing balance logic as it relates to position limits. The amendments are not in any way substantive and do not impact existing position limits for any of the contracts. Changes are provided for in Exhibit C.

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 "Pat", with a long horizontal flourish extending to the right.

Patrick Swartz
Director
Market Regulation

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

Exhibit A

Resolution No. 1-Minimum Price Fluctuation Table

The following minimum price fluctuations shall be applicable to Energy Contracts.

Rule Number	Product	Minimum Price Fluctuation	
		Screen	Blocks and other trades outside the central limit order book
18.B.340	CAISO NP-15 Day-Ahead Peak HE 0900-1600 Fixed Price Future	\$0.0[+]5	\$0.01
18.B.341	CAISO SP-15 Day-Ahead Peak HE 0900-1600 Fixed Price Future	\$0.0[+]5	\$0.01
18.E.129	Option on MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Future	\$0.0[+]5	\$0.01
18.E.130	Option on PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Future	\$0.0[+]5	\$0.01
18.E.131	Option on PJM NI Hub Day-Ahead Peak Daily Fixed Price Future	\$0.0[+]5	\$0.01
18.B.346	PJM Western Hub Real-Time Peak Daily Mini Fixed Price Future	\$0.0[+]5	\$0.01

Exhibit B

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)	Aggregate 2 (Negative Correlation)	Exchange Reportable Level
19.C.119	Fuel Oil Diff - Marine Fuel 0.5% FOB USGC Barges (Platts) vs Marine Fuel 0.5% FOB Rotterdam Barges (Platts) Balmo Future (in MTs)	MFO	1,000	mt	300	300	300	[MFO] <u>MGB</u>		1
19.C.120	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	300	300	300	[MFO] <u>MGB</u>		25

Exhibit C

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)	Aggregate 2 (Negative Correlation)	Exchange Reportable Level	Diminishing Balance
19.C.101	Diesel Diff – New York Harbor ULSD 1-month Calendar Spread Future	HOC	1,000	barrels	2,900	2,900	2,900	HOC		25	[X] N
19.F.24	Diesel Diff – New York Harbor ULSD 1-month Calendar Spread Option	HOC	1,000	barrels	2,900	2,900	2,900	HOC		25	[X] N
19.C.86	Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Future	RCM	1,000	barrels	6,800	6,800	6,800	RCM		25	[X] N
19.F.25	Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Option	RCM	1,000	barrels	6,800	6,800	6,800	RCM		25	[X] N
19.C.45	Crude Diff – WTI 1-Month Calendar Spread Future	TIA	1,000	barrels	10,400	10,400	10,400	TIA		25	[X] N
19.F.1	Crude Diff – WTI 1-Month Calendar Spread Option	TIA	1,000	barrels	10,400	10,400	10,400	TIA		25	[X] N
19.C.46	Crude Diff – WTI 12-Month Calendar Spread Future	TIZ	1,000	barrels	10,400	10,400	10,400	TIZ		25	[X] N
19.F.13	Crude Diff – WTI 12-Month Calendar Spread Option	TIZ	1,000	barrels	10,400	10,400	10,400	TIZ		25	[X] N
19.C.44	Crude Diff – WTI vs Brent Bullet Future	TIB	1,000	barrels	10,400	10,400	10,400	TIB		25	[X] N
19.F.2	Crude Diff – WTI vs Brent Spread Option	TIB	1,000	barrels	10,400	10,400	10,400	TIB		25	[X] N
19.A.7	Crude Outright – WTI Bullet Future	WTB	1,000	barrels	10,400	10,400	10,400	WTB		25	[X] N
19.A.9	Crude Outright – EU-Style WTI Future	WUL	1,000	barrels	10,400	10,400	10,400	WUL		25	[X] N
19.F.16	Crude Outright – EU-Style WTI Option	WUL	1,000	barrels	10,400	10,400	10,400	WUL		25	[X] N
19.C.98	Heating Oil Diff – EU-Style Heating Oil vs Low Sulphur Gasoil Future	EHL	1,000	barrels	2,900	2,900	2,900	EHL		25	[X] N
19.F.20	Heating Oil Diff – EU-Style Heating Oil vs Low Sulphur Gasoil Option	EHL	1,000	barrels	2,900	2,900	2,900	EHL		25	[X] N