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Submission No. 18-447
September 7, 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: 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 issued a notice announcing a reduction to minimum price fluctuation for the final settlement value of NYSE FANG+TM Index futures contracts from 1/10th of an index point to 1/100th of index point on September 21, 2018. A copy of the notice is attached hereto as Exhibit A.

In addition, the Exchange corrected a typographical error in Rule 19.F.25 concerning the intervals for user-defined strike prices for RBOB Gasoline 1 Month Calendar Spread Options. Previously, the Rule had indicated that user-defined strike prices could be set at intervals of \$0.001, however, the correct strike interval is \$0.01, as set forth in Exhibit A.

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

Sincerely,

Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.

cc: Division of Market Oversight

EXHIBIT A

NOTICE

SEPTEMBER 7, 2018

REMINDER RE: NYSE FANG+™ INDEX QUARTERLY REBALANCING

The NYSE FANG+ Index [Methodology Document](#) provides information on the quarterly rebalancing of the index, including the following:

“The quarterly index rebalance becomes effective after the close of the third Friday of March, June, September, and December. The rebalance announcement will be made after the close of the second Friday of the month (one week prior). The reference date for all company-specific data and information utilized in the rebalancing process will be taken from that same day, with exception of the prices utilized to determine the shares which will be taken from the third Friday.”

The next quarterly rebalancing of the index will take effect prior to the open of trading on Monday, September 24, 2018, based upon the closing values of the index components on Friday, September 21, 2018.

As also noted in the methodology document, changes to the index constituents may occur during a quarterly rebalancing. If the index administrator determines to make any change to the index constituents, ICE Futures U.S. will issue a separate Exchange Notice to communicate the details of the change.

FOR MORE INFORMATION:

Tim Barry

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212 748-4096

19.F.25 GASOLINE DIFF - RBOB GASOLINE 1-MONTH CALENDAR SPREAD OPTION

Product Name	Gasoline Diff - RBOB Gasoline 1-Month Calendar Spread Option
Description	The RBOB Gasoline 1-Month Calendar Spread Option is based on the difference between two consecutive RBOB Gasoline Futures months and automatically exercises into the ICE RBOB Gasoline 1-Month Calendar Spread Future on the day of expiry of the options contract.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels (42,000 gallons).
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Trading shall end at the end of the designated settlement period on the expiration date of the nearby month ICE Futures Europe RBOB Gasoline Futures Contract.
Option Type	Options are European style and will be automatically exercised on the expiry day if they are “in the money”. The Futures Contract resulting from exercise immediately goes to cash settlement. If an option is “out of the money” it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances. No manual exercise is permitted.
Expiry	<p>14:30 EPT (19:30 London Time).</p> <p>Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more ‘in the money’ with reference to the relevant reference price. Clearing Members cannot override automatic exercise settings or manually enter exercise instructions for this contract.</p> <p>The reference price will be a price in USD and cents per gallon equal to the difference between the settlement price of the nearby ICE Futures Europe RBOB Gasoline Futures Contract and the settlement price of the next consecutive contract month of the ICE Futures Europe RBOB Gasoline Futures Contract series on the Last Trading Day.</p>
Strike Price Intervals	A minimum of 10 Strike Prices in increments of \$0.01 per gal above and below the at-the-money Strike Price. Strike Price boundaries are

	adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.0[0]1 increments.
Contract Series	Up to 48 consecutive 1-month calendar spreads
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19 --see IFUS website