



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

**BY ELECTRONIC TRANSMISSION**

Submission No. 17-177  
September 11, 2017

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 Commission Regulation 40.6(d), ICE Futures U.S., Inc. (“Exchange”) submits notification to the Commission that, during the preceding week, the Exchange amended Resolution No. 1 to Chapter 18 of the Exchange’s Rulebook to adjust the minimum price fluctuation for financial power options contracts. Specifically, the Exchange increased the granularity by which block trades in those contracts may be executed on the Exchange, as set forth in Exhibit A. The Exchange also corrected typographical errors in the naming convention for seven power contracts.

If you have any questions or need further information, please contact me at 312-836-6746 or at [conor.weber@theice.com](mailto:conor.weber@theice.com).

Sincerely,

A handwritten signature in blue ink, appearing to read "Conor Weber", is written over a light blue horizontal line.

Conor Weber  
Compliance Counsel  
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.E.038	Calendar One Time Option on PJM Western Hub Real-Time Peak <u>(800 MWh)</u> Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.B.058	PJM Western Hub Real-Time Peak <u>(800 MWh)</u> Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.E.025	Option on PJM Western Hub Real-Time Peak <u>(800 MWh)</u> Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.B.059	PJM Western Hub Real-Time Peak <u>(800 MWh)</u> Fixed Price Future	\$0.05	\$0.01
18.E.034	Option on PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.026	Option on PJM Western Hub Real-Time Peak <u>(1 MW)</u> <del>[Mini]</del> Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.B.060	PJM Western Hub Real-Time Peak <u>(1 MW)</u> <del>[Mini]</del> Fixed Price Future	\$0.05	\$0.01
18.E.064	Option on PJM Western Hub Real-Time Peak 50 MW Fixed Price <u>Future</u>	\$0.05	\$0.01
18.E.017	Option on CAISO SP-15 Day-Ahead Peak Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.021	Option on Mid-Columbia Day-Ahead Peak Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>

18.E.030	Option on ISO New England Massachusetts Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.028	Option on CAISO SP-15 Day-Ahead Peak Daily Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.029	Option on ERCOT North 345KV Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.024	Option on MISO Indiana Hub Real-Time Peak Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.032	Option on MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.020	Option on ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.031	Option on Mid-Columbia Day-Ahead Peak Daily Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.019	Option on ERCOT North 345KV Real-Time Peak Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.050	Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.033	Option on PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.049	Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>
18.E.027	Option on PJM Western Hub Real-Time Off-Peak Fixed Price Future	\$0.05	<del>[\$0.05]</del> <u>\$0.01</u>