



55 East 52nd Street
New York, NY 10055

BY ELECTRONIC TRANSMISSION

Submission No. 17-190

October 10, 2017

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: Amendments to Resolution No. 2 of Chapter 18 - Submission Pursuant to Section 5c(1) of the Act and Regulation 40.6(a)

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(a), ICE Futures U.S., Inc. (“Exchange”) hereby certifies amendments to Resolution No. 2 of Chapter 18 of the Exchange’s Rulebook, as set forth in Exhibit A.

Amendments to Position Limits for Natural Gas Futures and Options Contracts

The amendments to Resolution No. 2 of Chapter 18 increase position limits, single month accountability levels and all month accountability levels, as applicable, for 57 Natural Gas futures contracts and 1 Natural Gas options contract based on revised estimates of deliverable supply of the cash commodity. The contracts and amended levels are listed in Exhibit A and a detailed cash market and deliverable supply analysis is set forth in Exhibits B-D.

Additional amendments to Resolution No. 2 of Chapter 18 increase position limits, single month accountability levels and all month accountability levels, as applicable, for 24 Natural Gas futures contracts based on existing spot month position limits at another Designated Contract Market. The contracts and amended levels are listed in Exhibit A.

The Exchange will implement the position limit changes on October 25, 2017, effective for all expiration months, including those with open interest.

Certifications

The Exchange certifies that the amendments to position limits comply with the requirements of the Act and the rules and regulations promulgated thereunder. The Exchange has reviewed the designated contract market core principles ("Core Principles") as set forth in the Act and has determined that the amendments comply with the following relevant Core Principles:

COMPLIANCE WITH RULES

The amended position limits levels for the 81 Natural Gas futures contracts and 1 Natural Gas options contract are set forth in Resolution No.2 of Chapter 18 and will be enforced by the Exchange. In addition, trading of these contracts is subject to all relevant Exchange rules which are enforced by the Market Regulation Department.

CONTRACTS NOT READILY SUBJECT TO MANIPULATION

The Exchange's Natural Gas futures and options contracts are not readily subject to manipulation as they are based on established and liquid underlying cash markets. In addition, trading of the contracts will be monitored by the Market Regulation Department.

POSITION LIMITS OR ACCOUNTABILITY

Positions in the 81 Natural Gas futures contracts and 1 Natural Gas options contract will continue to be subject to position limits set by the Exchange. Such position limits are based upon the deliverable supply in the cash market or are based upon the existing levels for equivalent contracts set by another Designated Contract Market. A detailed Cash Market and Deliverable Supply Analysis is attached hereto as Exhibits B-D.

FINANCIAL INTEGRITY OF CONTRACTS

The 81 Natural Gas futures contracts and 1 Natural Gas options contract will continue to be cleared by ICE Clear Europe, a registered derivatives clearing organization subject to Commission regulation, and carried by registered futures commission merchants qualified to handle customer business.

The Exchange further certifies that, concurrent with this filing, a redacted copy of this submission (consistent with the petition for Confidential Treatment filed contemporaneously with the Commission), was posted on the Exchange's website. It may be accessed at (<https://www.theice.com/futures-us/regulation>). The Exchange is not aware of any opposing views respect to the position limit increases. If you have any questions or need further information, please contact me at 312-836-6746 or at conor.weber@theice.com.

Sincerely,



Conor Weber
Compliance Counsel
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)	Aggregate 2 (Negative Correlation)	Exchange Reportable Level
1	18.A.003	ANR SE (Louisiana) Basis Future	CGM	2,500	MMBtu	4,000 8,400	10,000	10,000	CGM		25
2	18.A.053	ANR SE (Louisiana) Index Future	API	2,500	MMBtu	4,000/4,000 8,400/8,400	2,500/10,000 8,400/8,400	5,000/10,000 8,400/10,000	APS	CGM	25
3	18.A.097	ANR SE (Louisiana) Swing Future	APS	2,500	MMBtu	4,000 8,400	2500 8,400	5,000 8,400	APS		1
4	18.A.004	ANR SW (Oklahoma) Basis Future ¹	ANO	2,500	MMBtu	4,000 4,000	10,000	10,000	ANO		25
5	18.A.054	ANR SW (Oklahoma) Index Future ²	AOI	2,500	MMBtu	4,000/4,000 4,000/4,000	10,000/10,000	10,000/10,000	AOS	ANO	25
6	18.A.098	ANR SW (Oklahoma) Swing Future ³	AOS	2,500	MMBtu	4,000 4,000	10,000	10,000	AOS		1
7	18.A.007	CG Onshore Basis Future	CON	2,500	MMBtu	4,000 9,500	10,000	10,000	CON		25
8	18.A.006	CG Mainline Basis Future ⁴	CGB	2,500	MMBtu	3,500 12,000	5,000 12,000	10,000 12,000	CGB		25
9	18.A.056	CG-Mainline Index Future ⁵	CGI	2,500	MMBtu	4,000/3,500 12,000/12,000	5,000/5,000 12,000/12,000	6,000/10,000 12,000/12,000	CGR	CGB	25
10	18.A.100	CG-Mainline Swing Future ⁶	CGR	2,500	MMBtu	4,000 12,000	5,000 12,000	6,000 12,000	CGR		1
11	18.A.009	CIG Rockies Basis Future	CRI	2,500	MMBtu	3,500 19,000	10,000 19,000	10,000 19,000	CRI		25
12	18.A.058	CIG Rockies Index Future	CRC	2,500	MMBtu	4,000/3,500 19,000/19,000	2,500/10,000 19,000/19,000	5,000/10,000 19,000/19,000	CRS	CRI	25
13	18.A.102	CIG Rockies Swing Future	CRS	2,500	MMBtu	4,000 19,000	2,500 19,000	5,000 19,000	CRS		1
14	18.A.011	EP Permian Basis Future	PER	2,500	MMBtu	4,000 14,100	10,000 14,100	10,000 14,100	PER		25
15	18.A.060	EP Permian Index Future	PEI	2,500	MMBtu	3,000/4,000 14,100/14,100	10,000/10,000 14,100/14,100	10,000/10,000 14,100/14,100	PES	PER	25
16	18.A.104	EP Permian Swing Future	PES	2,500	MMBtu	3,000 14,100	10,000 14,100	10,000 14,100	PES		1
17	18.A.012	EP San Juan Basis Future	SNJ	2,500	MMBtu	4,000 7,200	10,000	10,000	SNJ		25
18	18.A.137	EP San Juan Fixed Price Future	OPU	2,500	MMBtu	4,000 7,200	10,000	10,000	SNJ		25
19	18.A.061	EP San Juan Index Future	SNI	2,500	MMBtu	2,000/4,000 7,200/7,200	10,000/10,000	10,000/10,000	SNS	SNJ	25
20	18.A.105	EP San Juan Swing Future	SNS	2,500	MMBtu	2,000 7,200	10,000	10,000	SNS		1
21	18.E.001	Option on EP San Juan Fixed Price Future	OPU	2,500	MMBtu	4,000 7,200	10,000	10,000	SNJ		25
22	18.A.013	Florida Gas Zone 3 Basis Future	FTZ	2,500	MMBtu	2,000 37,400	10,000 37,400	10,000 37,400	FTZ		25
23	18.A.062	Florida Gas Zone 3 Index Future	FTI	2,500	MMBtu	4,000/2,000 37,400/37,400	5,000/10,000 37,400/37,400	5,000/10,000 37,400/37,400	FTS	FTZ	25

¹ New York Mercantile Exchange (“NYMEX”) currently lists product ANR, Oklahoma Natural Gas (Platts IFERC) Basis Futures (“NE”).

² NYMEX currently lists product ANR, Oklahoma Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures (“IQ”).

³ NYMEX currently lists product ANR, Oklahoma Natural Gas (Platts Gas Daily) Swing Futures (“SQ”).

⁴ NYMEX currently lists product Columbia Gulf, Mainline Natural Gas (Platts IFERC) Basis Futures (“5Z”).

⁵ NYMEX currently lists product Columbia Gulf, Mainline Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures (“L2”).

⁶ NYMEX currently lists product Columbia Gulf, Mainline Natural Gas (Platts Gas Daily) Swing Futures (“X2”).

24	18.A.106	Florida Gas Zone 3 Swing Future	FTS	2,500	MMBtu	1,000 37,400	5,000 37,400	5,000 37,400	FTS		1
25	18.A.016	Malin Basis Future	MLN	2,500	MMBtu	6,000 10,600	10,000 10,600	13,000	MLN		25
26	18.A.065	Malin Index Future	MIS	2,500	MMBtu	2,000/6,000 10,600/10,600	5,000/10,000 10,600/10,600	10,000/13,000 10,600/13,000	MSS	MLN	25
27	18.A.110	Malin Swing Future	MSS	2,500	MMBtu	2,000 10,600	5,000 10,600	10,000 10,600	MSS		1
28	18.A.018	NGPL Midcont Basis Future	MCO	2,500	MMBtu	2,000 3,800	10,000	10,000	MCO		25
29	18.A.067	NGPL Midcont Index Future	MCI	2,500	MMBtu	1,000/2,000 3,800/3,800	10,000/10,000	10,000/10,000	MTS	MCO	25
30	18.A.112	NGPL Midcont Swing Future	MTS	2,500	MMBtu	1,000 3,800	10,000	10,000	MTS		1
31	18.A.019	NGPL STX Basis Future	NSX	2,500	MMBtu	2,000 2,100	10,000	10,000	NSX		25
32	18.A.068	NGPL STX Index Future	NXI	2,500	MMBtu	1,000/2,000 2,100/2,100	2,500/10,000	5,000/10,000	NXS	NSX	25
33	18.A.113	NGPL STX Swing Future	NXS	2,500	MMBtu	1,000 2,100	2,500	5,000	NXS		1
34	18.A.021	NNG Demarc Basis Future	DEM	2,500	MMBtu	2,000 23,400	10,000 23,400	10,000 23,400	DEM		25
35	18.A.070	NNG Demarc Index Future	DEI	2,500	MMBtu	1,000/2,000 23,400/23,400	10,000/10,000 23,400/23,400	10,000/10,000 23,400/23,400	DES	DEM	25
36	18.A.115	NNG Demarc Swing Future	DES	2,500	MMBtu	1,000 23,400	10,000 23,400	10,000 23,400	DES		1
37	18.A.022	NNG Ventura Basis Future	NVE	2,500	MMBtu	5,000 40,900	10,000 40,900	15,000 40,900	NVE		25
38	18.A.071	NNG Ventura Index Future	NNI	2,500	MMBtu	2,000/5,000 40,900/40,900	10,000/10,000 40,900/40,900	10,000/15,000 40,900/40,900	NNS	NVE	25
39	18.A.116	NNG Ventura Swing Future	NNS	2,500	MMBtu	2,000 40,900	10,000 40,900	10,000 40,900	NNS		1
40	18.A.024	NWP Sumas Basis Future	NSU	2,500	MMBtu	2,000 10,000	10,000	10,000	NSU		25
41	18.A.073	NWP Sumas Index Future	NIS	2,500	MMBtu	1,000/2,000 10,000/10,000	10,000/10,000	10,000/10,000	NSS	NSU	25
42	18.A.118	NWP Sumas Swing Future	NSS	2,500	MMBtu	1,000 10,000	10,000	10,000	NSS		1
43	18.A.119	ONEOK Gas Swing Future ⁷	ONS	2,500	MMBtu	1,000 3,000	2,500 3,000	5,000	ONS		1
44	18.A.074	ONEOK Gas Transportation Index Future ⁸	ONI	2,500	MMBtu	1,000/1,000 3,000/3,000	2,500/2,500 3,000/3,000	5,000/5,000	ONS	ONE	25
45	18.A.025	ONEOK Gas Transportation Basis Future ⁹	ONE	2,500	MMBtu	1,000 3,000	2,500 3,000	5,000	ONE		25
46	18.A.030	Sonat Basis Future	SON	2,500	MMBtu	3,000 24,300	10,000 24,300	15,000 24,300	SON		25
47	18.A.079	Sonat Index Future	SOI	2,500	MMBtu	2,000/3,000 24,300/24,300	10,000/10,000 24,300/24,300	10,000/15,000 24,300/24,300	SOS	SON	25
48	18.A.124	Sonat Swing Future	SOS	2,500	MMBtu	2,000 24,300	10,000 24,300	10,000 24,300	SOS		1
49	18.A.032	TCO Basis Future	TCO	2,500	MMBtu	4,000 15,400	10,000 15,400	15,000 15,400	TCO		25
50	18.A.081	TCO Index Future	TIS	2,500	MMBtu	2,000/4,000 15,400/15,400	10,000/10,000 15,400/15,400	10,000/15,000 15,400/15,400	CGS	TCO	25
51	18.A.126	TCO Swing Future	CGS	2,500	MMBtu	2,000 15,400	10,000 15,400	10,000 15,400	CGS		1
52	18.A.033	Tennessee 500L Basis Future ¹⁰	TFL	2,500	MMBtu	2,000 4,000	10,000	10,000	TFL		25
53	18.A.082	Tennessee 500L Index Future ¹¹	TFI	2,500	MMBtu	2,000 4,000/4,000	10,000/10,000	10,000/10,000	TFI	TFL	25

⁷ NYMEX currently lists product OneOk, Oklahoma Natural Gas (Platts Gas Daily) Swing Futures (“M3”).

⁸ NYMEX currently lists product OneOk, Oklahoma Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures (“C7”).

⁹ NYMEX currently lists product OneOk, Oklahoma Natural Gas (Platts IFERC) Basis Futures (“8X”).

¹⁰ NYMEX currently lists product Tennessee 500 Leg Natural Gas (Platts IFERC) Basis Futures (“NM”).

¹¹ NYMEX currently lists product Tennessee 500 Leg Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures (“Y7”).

54	18.A.034	Tennessee 800L Basis Future ¹²	TSB	2,500	MMBtu	4,000 2,500	2,000 2,500	10,000	TSB		25
55	18.A.182	Tennessee 800L Index Future ¹³	TSI	2,500	MMBtu	4,000 2,500/2,500	2,000 2,500/2,500	10,000/10,000	TSC	TSB	25
56	18.A.183	Tennessee 800L Swing Future ¹⁴	TSC	2,500	MMBtu	4,000 2,500	2,000 2,500	10,000	TSC		1
57	18.A.035	Tennessee Zone 0 Basis Future	TZZ	2,500	MMBtu	2,000 3,500	10,000	10,000	TZZ		25
58	18.A.083	Tennessee Zone 0 Index Future	TZI	2,500	MMBtu	4,000/2,000 3,500/3,500	2,500/10,000 3,500/10,000	5,000/10,000	TZR	TZZ	25
59	18.A.127	Tennessee-Zone 0 Swing Future	TZR	2,500	MMBtu	4,000 3,500	2,500 3,500	5,000	TZR		1
60	18.A.036	TETCO ELA Basis Future	TEB	2,500	MMBtu	4,000 7,300	10,000	10,000	TEB		25
61	18.A.084	TETCO ELA Index Future	TEI	2,500	MMBtu	4,000 7,300/7,300	10,000/10,000	10,000/10,000	TEI	TEB	25
62	18.A.038	TETCO STX Basis Future	SXT	2,500	MMBtu	4,000 6,800	10,000	10,000	SXT		25
63	18.A.086	TETCO STX Index Future	SXI	2,500	MMBtu	4,000/4,000 6,800/6,800	2,500/10,000 6,800/10,000	5,000/10,000 6,800/10,000	SXC	SXT	25
64	18.A.129	TETCO STX Swing Future	SXC	2,500	MMBtu	4,000 6,800	2,500 6,800	5,000 6,800	SXC		1
65	18.A.039	TETCO WLA Basis Future	TWB	2,500	MMBtu	4,000 5,600	2,500 5,600	5,000 5,600	TWB		25
66	18.A.040	TGT Zone 1 Basis Future ¹⁵	TGB	2,500	MMBtu	4,000 4,500	5,000	7,000	TGB		25
67	18.A.088	TGT Zone 1 Index Future ¹⁶	TGI	2,500	MMBtu	4,000/4,000 4,500/4,500	2,500/5,000 4,500/5,000	5,000/7,000	TGS	TGB	25
68	18.A.130	TGT Zone 1 Swing Future ¹⁷	TGS	2,500	MMBtu	4,000 4,500	2,500 4,500	5,000	TGS		1
69	18.A.042	Transco Station 30 (Zone 1) Basis Future ¹⁸	TTB	2,500	MMBtu	4,000 4,000	5,000	5,000	TTB		25
70	18.A.044	Transco Station 65 (Zone 3) Basis Future ¹⁹	STA	2,500	MMBtu	2,000 11,000	10,000 11,000	10,000 11,000	STA		25
71	18.A.090	Transco Station 65 (Zone 3) Index Future ²⁰	SIA	2,500	MMBtu	4,000/2,000 11,000/11,000	5,000/10,000 11,000/11,000	5,000/10,000 11,000/11,000	SSA	STA	25
72	18.A.131	Transco Station 65 (Zone 3) Swing Future ²¹	SSA	2,500	MMBtu	4,000 11,000	5,000 11,000	5,000 11,000	SSA		1
73	18.A.045	Transco Station 85 (Zone 4) Basis Future	TRZ	2,500	MMBtu	2,500 17,700	10,000 17,700	10,000 17,700	TRZ		25
74	18.A.091	Transco Station 85 (Zone 4) Index Future	TRI	2,500	MMBtu	2,000/2,500 17,700/17,700	5,000/10,000 17,700/17,700	10,000/10,000 17,700/17,700	TRW	TRZ	25
75	18.A.132	Transco Station 85 (Zone 4) Swing Future	TRW	2,500	MMBtu	2,000 17,700	5,000 17,700	10,000 17,700	TRW		1
76	18.A.046	Transco Zone 6 (non NY) Basis Future	TPB	2,500	MMBtu	5,000 9,700	10,000	10,000	TPB		25
77	18.A.092	Transco Zone 6 (non NY) Index Future	TPI	2,500	MMBtu	4,000/5,000 9,700/9,700	5,000/10,000 9,700/10,000	10,000/10,000	TPS	TPB	25

¹² NYMEX currently lists product Tennessee 800 Leg Natural Gas (Platts IFERC) Basis Futures (“6Z”).

¹³ NYMEX currently lists product Tennessee 800 Leg Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures (“L4”).

¹⁴ NYMEX currently lists product Tennessee 800 Leg Natural Gas (Platts Gas Daily) Swing Futures (“W5”).

¹⁵ NYMEX currently lists product Texas Gas, Zone 1 Natural Gas (Platts IFERC) Basis Futures (“9F”).

¹⁶ NYMEX currently lists product Texas Gas, Zone 1 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures (“N4”).

¹⁷ NYMEX currently lists product Texas Gas, Zone 1 Natural Gas (Platts Gas Daily) Swing Futures (“Y9”).

¹⁸ NYMEX currently lists product Transco Zone 1 Natural Gas (Platts IFERC) Basis Futures (“8E”).

¹⁹ NYMEX currently lists product Transco Zone 3 Natural Gas (Platts IFERC) Basis Futures (“CZ”).

²⁰ NYMEX currently lists product Transco Zone 3 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures (“Y6”).

²¹ NYMEX currently lists product Transco Zone 3 Natural Gas (Platts Gas Daily) Swing Futures (“T6”).

78	18.A.133	Transco Zone 6 (non NY) Swing Future	TPS	2,500	MMBtu	4,000 9,700	5,000 9,700	10,000	TPS		1
79	18.A.047	Transco Zone 6 (NY) Basis Future ²²	TZS	2,500	MMBtu	4,000 4,900	10,000	12,000	TZS		25
80	18.A.093	Transco Zone 6 (NY) Index Future ²³	NSI	2,500	MMBtu	3,500/4,000 4,900/4,900	10,000/10,000	10,000/12,000	ZSS	TZS	25
81	18.A.134	Transco Zone 6 (NY) Swing Future ²⁴	ZSS	2,500	MMBtu	3,500 4,900	10,000	10,000	ZSS		1
82	18.A.049	Union Dawn Basis Future	DWN	2,500	MMBtu	2,000 12,800	10,000 12,800	10,000 12,800	DWN		25

²² NYMEX currently lists product Transco Zone 6 Natural Gas (Platts IFERC) Basis Futures (“NZ”).

²³ NYMEX currently lists product Transco Zone 6 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures (“IT”).

²⁴ NYMEX currently lists product Transco Zone 6 Natural Gas (Platts Gas Daily) Swing Futures (“ST”).

EXHIBITS B-D

[REDACTED]