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## BY ELECTRONIC TRANSMISSION

Submission No. 10-6 February 25, 2010

Mr. David Stawick
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: Amendments to Section 4 of Appendix I of Chapter 27 -

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

Dear Mr. Stawick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6, ICE Futures U.S., Inc. ("Exchange") submits, by written certification, amendments to Section 4 of Appendix I of Chapter 27, attached as Exhibit A.

The amendments change the Cocoa futures contract No Cancellation Range ("NCR") from \$15 to \$20 and the Sugar No. 11<sup>®</sup> futures contract Reasonability Limit from \$.0050 to \$.0075.

Under the Exchange's Error Policy, which is found in Section 4 of Appendix I of Chapter 27, the NCR for a product establishes a range within which executed trades will not be cancelled under normal circumstances. With this change to the Cocoa NCR, the NCR will be 20 points above/below the Anchor Price for the Cocoa futures contract.

Under the Exchange's Error Policy, the Reasonability Limit for a product establishes a range outside of which the electronic trading platform will not accept bids or offers. With this change to the Sugar No. 11 Reasonability Limits, the Exchange will increase the price range to 75 points outside of which the electronic trading platform will not accept bids of offers in the Sugar No. 11 futures contract. Notwithstanding this change to the Sugar No. 11 Reasonability Limit, no change is being made to the Price Spike Procedures filed as Submission No. 09-56.

The changes to the Cocoa NCR and the Sugar No. 11 Reasonability Limit were authorized by the President in accordance with Standing Resolution R-7 and will become effective on March 1, 2010. No substantive opposing views were expressed by members or

others. The Exchange certifies that the changes comply the requirements of the Commodity Exchange Act and the rules and regulations promulgated thereunder.

If you have any questions or need further information, please contact me at 212-748-4084 or at <a href="mailto:jill.fassler@theice.com">jill.fassler@theice.com</a>.

Sincerely,

Jill S. Fassler
Vice President
Associate General Counsel

cc: Division of Market Oversight New York Regional Office

## **EXHIBIT A**

(In the text of the amendments below, additions are underlined and deletions are bracketed and lined out.)

## APPENDIX I ERROR TRADE POLICY

\* \* \*

## 4. NO CANCELLATION RANGE AND REASONABILITY LIMITS<sup>1</sup>

Contract	Reasonability Limit	No Cancellation Range
	\$ Value	\$ Value
Cocoa Futures	\$75.00 * * *	\$[ <u>15]20</u> .00
Sugar No. 11 Futures	For all contract months: \$.00[ <del>50</del> ] <u>75</u>	For the first 4 listed contract months (other than January 2010): \$.0010
		For the next 4 listed contract months (other than January 2010): \$.0015
		January 2010: \$.0020 For all other contract months: \$.0020

[REMAINDER OF APPENDIX UNCHANGED]

 $<sup>^{1}\,</sup>$  Reasonability Limits and No Cancellation Ranges are subject to change.