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Submission No. 11-22  
May 3, 2011

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.

Section 4 of Appendix I of Chapter 27 contains a chart listing the No Cancellation Ranges ("NCRs") for the Exchange futures and options contracts traded on the Exchange's electronic trading platform. The amendments to the chart are to the NCRs for the FCOJ, Sugar No. 11<sup>®</sup> and Russell Complex futures contracts, which have been authorized by the President pursuant to Standing Resolution 7, in order to account for changing market conditions.

The amendments will become effective on May 5, 2011. No substantive opposing views were expressed by members or others. The Exchange certifies that the changes comply with 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 212-748-4083 or at [Audrey.Hirschfeld@theice.com](mailto:Audrey.Hirschfeld@theice.com).

Sincerely,

Audrey R. Hirschfeld  
Senior Vice President and  
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<sup>1</sup>**

<b>Agricultural Products</b>	<b>No Cancellation Range</b>
Cocoa Futures	\$25.00 per ton
Coffee "C" <sup>®</sup> Futures	\$.0080 per lb.
Cotton No. 2 <sup>®</sup> Futures	\$.0075 per lb.
FCOJ Futures	\$.01 <del>[5]</del> 00 per lb.
Sugar No. 11 <sup>®</sup> Futures	[For the first 4 listed contract months: \$.0010 per lb. For the next 4 listed contract months: \$0015 per lb. For all other contract months:] <u>\$ .0020 per lb.</u>
Sugar No. 16 Futures	\$.0025 per lb.
<b>Index Products</b>	<b>No Cancellation Range</b>
U.S. Dollar Index <sup>®</sup> (USD <sup>X</sup> <sup>®</sup> )	.200 Index Point (Min tick = .005 of a Point)
Russell Complex Index Futures	[4] <u>3</u> .00 Index Points (Min tick = .10 Index Points)

[REMAINDER OF APPENDIX UNCHANGED]

<sup>1</sup> No Cancellation Ranges are subject to change