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BY ELECTRONIC TRANSMISSION

Submission No. 20-114
October 8, 2020

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 Amendments
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 changed the name of the “NYSE FANG+™ Index Futures Contract” to the “Micro NYSE Fang+ Index Futures Contract” to coincide with the change to the contract size that took effect on September 28, 2020 (See ICE Futures U.S. Submission No. 20-62). The amendments to the Rules 6.25 and 25.A.01 *et seq.*, which changed the name of the product are attached as Exhibit A.

The Exchange also posted the Stevedore Rate for the Sugar No. 16 Futures Contract for the October 1, 2020 through September 30, 2021 annual period. It remains unchanged at \$16.81 per Long Ton. The rate was calculated by the Exchange pursuant to Rule 29.09, using allowances reported by refiners located at No. 16 contract delivery ports and weighted to reflect the tonnage shipped to the refiners for the prior annual period

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

EXHIBIT A

ICE Futures U.S.[®], Inc.

NYSE INDEX FUTURES

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SPECIAL NOTICE RELATING TO RULES

25.A.01 MICRO NYSE FANG+ Index Futures

Trading Schedule

The hours of trading in MICRO NYSE FANG+ Index Futures Contracts shall be determined by the Exchange. On the last day of trading in an expiring future, the closing time for such future shall be 9:30 a.m. New York time.

Trading Unit

The unit of trading shall be \$50.00 times the NYSE FANG+ Index (price return version).

Final Settlement Value

The final settlement value for purposes of the contract's cash settlement shall be the MICRO NYSE FANG+ Index as calculated by ICE Data rounded to the nearest 1/100th of an index point. This value shall be based on a special opening quotation. The Special Opening Quotation shall be a special quotation of the Index based on the opening prices of the component stocks in the index, determined on the third Friday of the contract month. If the

Index is not scheduled to be published on the third Friday of the contract month, the Special Opening Quotation shall be determined on the first earlier day for which the Index is scheduled to be published. If the primary market for a component stock in the index does not open on the day scheduled for determination of the Special Opening Quotation, then the price of that stock shall be determined, for the purposes of calculating the Special Opening Quotation, based on the opening price of that stock on the next day its primary market is open for trading. If a component stock in the index does not trade on the day scheduled for determination of the Special Opening Quotation while the primary market for that stock is open for trading, the price of that stock shall be determined, for the purposes of calculating the Special Opening Quotation, based on the last sale price of that stock.

Price Increments

The minimum price fluctuation for the MICRO NYSE FANG+ Index Futures shall be 0.10 Index Points for outright trades, and 0.05 Index Points for spread trades. The dollar value of the minimum price fluctuation shall be five dollars (\$5.00) for outright trades and two and one-half dollars (\$2.50) for spread trades. Contracts shall not be made on any other price basis with the exception of certain Block Trades as may be specified by the Exchange, in which case the minimum price fluctuation shall be 0.01 Index Points, which is \$0.50 per contract.

Trading Halts on Underlying Securities Exchanges

On any Business Day when a general trading halt occurs on the New York Stock Exchange, Inc. (“NYSE”) pursuant to NYSE Rule 7.12, or any other relevant national securities exchange, trading in the MICRO NYSE FANG+ Index Futures shall be halted. If trading in the primary securities markets resumes after an NYSE Rule 7.12 trading halt or similar rule on another relevant national securities exchange on the same Business Day, trading in the MICRO NYSE FANG+ Index Futures Contracts shall resume. If trading in the primary securities market does not resume on the same Business Day, then trading in the MICRO NYSE FANG+ Index Futures Contracts shall resume at the regular open time for the contract on the next Business Day.

Amended by the Board September 7, 2018; effective September 21, 2018 [¶ (Final Settlement Value)].

Amended by the Board December 11, 2019; effective December 31, 2019 [¶ Trading Halts on Underlying Securities Exchanges].

Rule 6.25. Position Limits for Index Contracts

(d) MICRO NYSE FANG+ Index Futures

- (i) Subject to the exceptions contained in this Chapter, no Person shall own or control positions in excess of 100,000 Futures Contracts and Futures Equivalent Contracts net long or net short in all contract months combined. Additionally, a person holding or controlling 20,000 Exchange Futures Contracts and Futures-Equivalent Contracts net long or net short in any single contract month, including the spot month, (i) automatically consents not to increase further and automatically consents to decrease those positions when so ordered by the Exchange acting in its own discretion and (ii)

shall provide, in a timely manner, information on the nature of that Person's related cash position, Exchange Futures and Options position, trading strategy and/or hedging strategy and such other relevant information as the Exchange may require.

[REMAINDER OF RULE UNCHANGED]

Rule 29.09. Discharge

(a) The Deliverer shall guarantee that the sugar shall be delivered and the Receiver shall guarantee that the sugar shall be received under the terms and conditions (except as provided in the paragraphs below) of the freight agreement known as Bulk Sugar Charter Party U.S.A.—April 1962 or any amended form of such freight agreement, and such conditions which the Board of Governors, in its discretion, may from time to time determine to be appropriate to make such amended form of freight agreement fair and equitable between the parties.

(b) No liberty or car carrier type vessel may be used to carry sugar delivered under the Sugar No. 16 Contract.

(c) The Receiver shall discharge the sugar at his designated berth at his own expense. However, the amount the Deliverer shall allow the Receiver for the discharge of sugar under Sugar No. 16 Contract, known as the stevedoring allowance, shall be calculated as follows:

(i) By September 15th of each year, or as soon thereafter as the information is available, the Exchange will collect from each refiner, located at ports authorized by the Sugar No. 16 Contract for the discharge of sugar, the allowance they are applying to all deliveries after October 1st of that year.

(ii) Tonnage shipped to the above refiners for the period July 1st of the prior year through June 30th of the current year will be collected from an Exchange licensed sugar weighmaster. From this data market shares by refinery will be calculated to the nearest one-tenth of one percent (.1% = 1/1,000).

(iii) The weighted average of the discharge allowances collected in step (i) above will be calculated by the Exchange, with the weights equal to the market shares from step (ii) above. The calculated weighted average will be rounded to the nearest whole cent per ton and this will be the Sugar No. 16 stevedoring allowance for all deliveries after October 1st of that year. The rate will be posted on the Exchange web site.

**[Stevedore Rate effective October 1, 20~~19~~20 through September 30, 202~~0~~1:
\$16.81 per Long Ton]**

[REMAINDER OF RULE UNCHANGED]