

# SUBMISSION COVER SHEET

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): \_\_\_\_\_

Organization: \_\_\_\_\_

Filing as a:        **DCM**        **SEF**        **DCO**        **SDR**    Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): \_\_\_\_\_ Filing Description:

**SPECIFY FILING TYPE**                      Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

Certification	§ 40.6(a)
Approval	§ 40.5(a)
Notification	§ 40.6(d)
Advance Notice of SIDCO Rule Change	§ 40.10(a)
SIDCO Emergency Rule Change	§ 40.10(h)

Rule Numbers: \_\_\_\_\_

**New Product**                                      Please note only ONE product per Submission.

Certification	§ 40.2(a)
Certification Security Futures	§ 41.23(a)
Certification Swap Class	§ 40.2(d)
Approval	§ 40.3(a)
Approval Security Futures	§ 41.23(b)
Novel Derivative Product Notification	§ 40.12(a)
Swap Submission	§ 39.5

Official Product Name: \_\_\_\_\_

**Product Terms and Conditions (product related Rules and Rule Amendments)**

Certification	§ 40.6(a)
Certification Made Available to Trade Determination	§ 40.6(a)
Certification Security Futures	§ 41.24(a)
Delisting (No Open Interest)	§ 40.6(a)
Approval	§ 40.5(a)
Approval Made Available to Trade Determination	§ 40.5(a)
Approval Security Futures	§ 41.24(b)
Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)
“Non-Material Agricultural Rule Change”	§ 40.4(b)(5)
Notification	§ 40.6(d)

Official Name(s) of Product(s) Affected: \_\_\_\_\_

Rule Numbers: \_\_\_\_\_

**ICE NGX CANADA INC.**  
**Rule Amendment Submission**  
**March 5, 2020**

1. The text of the amended provisions to the ICE NGX Canada Inc. ("ICE NGX") Contracting Party Agreement ("CPA") is appended as Attachment A. The CPA is part of ICE NGX's rulebook. Additions to the text are underlined and deletions are struck through.
2. The date of intended implementation for these amendments is April 6, 2020 or such later date as determined by ICE NGX.
3. Attached, please find a certification that: (a) these rule amendments comply with the Commodity Exchange Act (the "Act"), and the Commission's regulations thereunder; and (b) concurrent with this submission, ICE NGX posted on its website: (i) a notice of pending certification of the amendments with the Commission; and (ii) a copy of this submission.
4. A concise explanation and analysis of the operation, purpose, and effect of the amendments appears below.
5. There were no opposing views expressed regarding these amendments.
6. Confidential treatment is not requested.

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CONCISE EXPLANATION AND ANALYSIS OF THE OPERATION, PURPOSE, AND EFFECT OF THE  
RULE AMENDMENT AND ITS COMPLIANCE WITH APPLICABLE PROVISIONS OF THE ACT,  
INCLUDING CORE PRINCIPLES AND THE COMMISSION'S REGULATIONS THEREUNDER

Pursuant to Commission Rule 40.6(a)(7)(vi), the following is a concise explanation and analysis of the operation, purpose, and effect of the amendments to the ICE NGX CPA.<sup>1</sup>

ICE NGX is amending the CPA to (i) reflect certain characteristics of four physically-settled natural gas futures transactions (the "New Futures Contracts") in the U.S. natural gas market with their delivery points at Transco-River Road. ICE NGX intends to implement the New Futures Contracts on April 6, 2020 (or on such later date as may be designated by ICE NGX).

The New Futures Contracts meet ICE NGX's product eligibility standards, developed in accordance with Core Principle C, including, in particular, ICE NGX's ability to manage the risks associated with the New Futures Contracts.

No opposing views were expressed in relation to the amendments. The amendments to the CPA are set out in Attachment A; additions are underlined and deletions are struck through.

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<sup>1</sup> As a registered FBOT, ICE NGX has submitted contemporaneously with this 40.6 rule amendment self-certification a notification under Commission Rule 48.8(b)(ii)(A) of a material change to its rules (i.e., the CPA).

**CERTIFICATIONS PURSUANT TO SECTION 5c OF THE COMMODITY EXCHANGE ACT, 7 U.S.C. §7A-2  
AND COMMODITY FUTURES TRADING COMMISSION RULE 40.6, 17 C.F.R. §40.6**

I hereby certify that:

- (1) the amended provisions of the Contracting Party Agreement comply with the Commodity Exchange Act, and the Commodity Futures Trading Commission's regulations thereunder; and
- (2) concurrent with this submission, ICE NGX Canada Inc. posted on its website: (a) a notice of pending certification of these rules with the Commission; and (b) a copy of this submission.



By: Martin McGregor  
Title: General Counsel & CCO  
Date: March 5, 2020

## ATTACHMENT A

### APPENDIX

*[Note: Insertions are underlined, deletions are struck through.]*

#### CHANGES TO SCHEDULE "D" – ICE NGX PRODUCT LIST

*[Note: Only the rows that are being changed in Schedule "D" are shown below.]*

#### Terms and Conditions of the New Futures Contracts

The New Futures Contracts are listed below as they will appear in Schedule "D" of ICE NGX's Contracting Party Agreement ("CPA"):

<b>Product Name</b>	<b>Hub Name</b>	<b>Hub Operator</b>
<u>NG Phys FUT, BS, LD1</u>	<u>Transco-River Road</u>	<u>Transcontinental Gas Pipeline Corporation</u>
<u>NG Phys FUT, FP</u>	<u>Transco-River Road</u>	<u>Transcontinental Gas Pipeline Corporation</u>
<u>NG Phys FUT, ID, GDD</u>	<u>Transco-River Road</u>	<u>Transcontinental Gas Pipeline Corporation</u>
<u>NG Phys FUT, ID, IF</u>	<u>Transco-River Road</u>	<u>Transcontinental Gas Pipeline Corporation</u>



**SCHEDULE “D” – ICE NGX PRODUCT LIST**

[Note: Only the rows that are being changed in Schedule “D” are shown below.]

**ICE NGX NATURAL GAS PRODUCTS - U.S.**

Product Name on ICE	Hub Name	NGX Product = NGX; NGX Cleared Product = ICE	Physical or Financial	Product Type	Unit/Currency	Floating Price - Index 1	Floating Price - Index 2	Index 1 Publication	Index 2 Publication	Hub Operator or U.S. Hub Operator	Assigned Delivery	Tariff	Accessed via Web/ICE and trades/Clears as NGX:	OTC Clears thru DCO As (EFRP)	Minimum Futures Block Size (MMBtu)
NG Phys FUT. BS, LD1	Transco -River Road	ICE	Physicals	BS	USD/MMBtu	LD1	-	NYMEX last day	-	Transcontinental Gas Pipeline Corporation	Yes	Transco FERC Gas Tariff	Physically Settled Future	Physically Settled Future	100
NG Phys FUT. FP	Transco -River Road	ICE	Physicals	FP	USD/MMBtu	-	-	-	-	Transcontinental Gas Pipeline Corporation	Yes	Transco FERC Gas Tariff	Physically Settled Future	Physically Settled Future	100
NG Phys FUT. ID, GDD	Transco -River Road	ICE	Physicals	ID	USD/MMBtu	GDD	-	Platts Gas Daily	-	Transcontinental Gas Pipeline Corporation	Yes	Transco FERC Gas Tariff	Physically Settled Future	Physically Settled Future	100
NG Phys FUT. ID, IF	Transco -River Road	ICE	Physicals	ID	USD/MMBtu	IF	-	Platts Inside FERC	-	Transcontinental Gas Pipeline Corporation	Yes	Transco FERC Gas Tariff	Physically Settled Future	Physically Settled Future	100