



55 East 52nd Street
New York, New York 10055

BY ELECTRONIC TRANSMISSION

Submission No. 23-78
June 2, 2023

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 amended the names of three futures contracts to align the names of the contracts with the contracts’ underlying assessments. Specifically, the Exchange made the amendments detailed below to remove Station 65 from the contract name, so as not to conflate the assessment underlying the Exchange’s financial gas futures with other assessments that reference “Station 65” published by the relevant index provider. The amendments were non-substantive in nature and no other amendments were made to the terms and conditions of the products. The amendments to the terms and conditions of the products are provided as Exhibit A. Corresponding amendments were also made to Resolutions 1 and 2 to Chapter 18 and the Exchange’s Block Trade FAQ.

Previous Name	Amended Name	Commodity Code
Transco Station 65 (Zone 3) Basis Future	Transco Zone 3 Basis Future	STA
Transco Station 65 (Zone 3) Index Future	Transco Zone 3 Index Future	SIA
Transco Station 65 (Zone 3) Swing Future	Transco Zone 3 Swing Future	SSA

The Exchange also amended Rule 24.A.015 to correct the contract symbol for the MSCI EM ESG Leaders NTR Index Daily Futures Contract. The symbol had been incorrectly listed as “DM1” instead of “DMI.” The amendments were non-substantive in nature and no other amendments were made to the terms and conditions of the product. The amendments to the terms and conditions of the product are provided as Exhibit B.

If you have any questions or need further information, please contact me at 312-836-6745 or at patrick.swartz@ice.com.

Sincerely,

A handwritten signature in black ink, appearing to read "Pat", is positioned above the printed name and title.

Patrick Swartz
Director
Market Regulation

Enc.
cc: Division of Market Oversight
New York Regional Office

Exhibit A

(In the text of the amendments below, additions are shown underscored
and deletions are bracketed and lined through.)

Rule 18.A.044 Transco [~~Station 65 (Zone 3)~~ Zone 3 Basis Future

Contract Description: A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the price of the NYMEX Henry Hub Natural Gas Futures Contract, as defined in Reference Price B, from the monthly price published by Inside FERC for the location specified in Reference Price A.

Contract Symbol: STA

Settlement Method: Cash settlement

Contract Size: 2500 MMBtus

Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

Listing Cycle: Up to 72 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The last Business Day prior to the first calendar day of the Contract Period
Final Settlement: Reference Price A minus Reference Price B

Reference Price A: NATURAL GAS-TRANSCO (ZONE 3)-INSIDE FERC

a) Description: "NATURAL GAS-TRANSCO (ZONE 3)-INSIDE FERC" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Monthly Bidweek Spot Gas Prices (\$/MMBtu): Louisiana/Southeast: Transco, zone 3: Index" in the issue of Inside FERC that Reports prices effective on that Pricing Date.

b) Pricing Date: First publication date of Contract Period

c) Specified Price: Index

d) Pricing Calendar: Inside FERC

e) Delivery Date: Contract Period

Reference Price B: NATURAL GAS-NYMEX

a) Description: "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.

b) Pricing Date: Last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) Specified Price: Settlement price

d) Pricing Calendar: NYMEX

e) Delivery Date: Contract Period

Final Payment Date: The third Clearing Organization business day following the Last Trading Day

Rule 18.A.090 Transco [~~Station 65 (Zone 3)~~Zone 3 Index Future

Contract Description: A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the monthly price published by Inside FERC, as defined in Reference Price B, from the average of the daily prices published by Gas Daily, as defined in Reference Price A.

Contract Symbol: SIA

Settlement Method: Cash settlement

Contract Size: 2500 MMBtus

Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

Listing Cycle: Up to 72 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The last Business Day prior to the first calendar day of the Contract Period

Final Settlement: Average of the Reference Price A prices minus Reference Price B

Reference Price A: NATURAL GAS-LOUISIANA (TRANSCO ZONE 3)-GAS DAILY

a) **Description:** "NATURAL GAS-LOUISIANA (TRANSCO ZONE 3)-GAS DAILY" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily Price Survey (\$/MMBtu): Louisiana/Southeast: Transco, zone 3: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) **Specified Price:** Midpoint

d) **Pricing Calendar:** Gas Daily

e) **Delivery Date:** Each calendar day in the Contract Period

Reference Price B: NATURAL GAS-TRANSCO (ZONE 3)-INSIDE FERC

a) **Description:** "NATURAL GAS-TRANSCO (ZONE 3)-INSIDE FERC" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Monthly Bidweek Spot Gas Prices (\$/MMBtu): Louisiana/Southeast: Transco, zone 3: Index" in the issue of Inside FERC that reports prices effective on that Pricing Date.

b) **Pricing Date:** First publication date of the Contract Period

c) **Specified Price:** Index

d) **Pricing Calendar:** Inside FERC

e) **Delivery Date:** Contract Period

Final Payment Date: The third Clearing Organization business day following the last Business Day of the Contract Period

Rule 18.A.131 Transco [~~Station 65 (Zone 3)~~Zone 3 Swing Future

Contract Description: A daily cash settled Exchange Futures Contract based upon the daily price published by Gas Daily for the location specified in Reference Price A.

Contract Symbol: SSA

Settlement Method: Cash settlement

Contract Size: 2500 MMBtus

Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

Listing Cycle: Up to 65 consecutive daily Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: NATURAL GAS-LOUISIANA (TRANSCO ZONE 3)-GAS DAILY

a) **Description:** "NATURAL GAS-LOUISIANA (TRANSCO ZONE 3)-GAS DAILY" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily price survey (\$/MMBtu): Louisiana-Onshore South: Transco, zone 3: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) **Specified Price:** Midpoint

d) **Pricing Calendar:** Gas Daily

e) **Delivery Date:** Contract Period

Final Payment Date: The third Clearing Organization business day following the Last Trading Day

Exhibit B

24.A.015 MSCI EM ESG LEADERS NTR INDEX DAILY FUTURES

Contract Symbol

[~~DM4~~]DMI

[REMAINDER OF RULEBOOK UNCHANGED]