



55 East 52<sup>nd</sup> Street  
New York, New York 10055

**BY ELECTRONIC TRANSMISSION**

Submission No. 21-112  
September 24, 2021

Mr. Christopher J. Kirkpatrick  
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: 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 removed references to previously delisted Exchange contracts from Exchange Rule 18.A.160 and 19.D.46, the Exchange Block Trade FAQ, Resolution No. 1 to Chapters 18 and 19, and Resolution No. 2 to Chapters 18 and 19. The amendments are provided as Exhibits A, B, C, D, E, and F, respectively.

If you have any questions or need further information, please contact me at 312-836-6745 or at [patrick.swartz@theice.com](mailto:patrick.swartz@theice.com).

Sincerely,

A handwritten signature in black ink, appearing to read "Patrick Swartz", written in a cursive style.

Patrick Swartz  
Director  
Market Regulation

Enc.

cc: Division of Market Oversight  
New York Regional Office

Exhibit A

**Subchapter 18A – Natural Gas**

**Futures Contracts**

**Rule**

**Subject**

**18.A.160**

**~~[TENNESSEE ZONE 6 200L BASIS FUTURE]~~RESERVED**

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**[18.A.160 Tennessee Zone 6 200L 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:** ~~TGL~~

**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 120 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 NORTHEAST (TENNESSEE, ZONE 6 DELIVERED)-INSIDE FERC~~

- a) **Description:** ~~"NATURAL GAS NORTHEAST (TENNESSEE, ZONE 6 DELIVERED)-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): Northeast: Tennessee, zone 6 del.: 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~~

e) ~~**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]~~

**[REMAINDER OF CHAPTER UNCHANGED]**

**Exhibit B**

**SUBCHAPTER 19D - NATURAL GAS LIQUIDS**

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**19.D.46 [~~Propane, OPIS CIF ARA ToT Cargoes Future~~]RESERVED**

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**[19.D.46 Propane, OPIS CIF ARA ToT Cargoes Future**

<b>Product Name</b>	<b>Propane, OPIS CIF ARA ToT Cargoes Future</b>
<b>Contract Description</b>	A monthly cash settled future based upon the average of the daily prices published by OPIS for the location specified in Final Settlement Price below.
<b>Contract Symbol</b>	TOT
<b>Settlement Method</b>	Cash settlement
<b>Contract Size</b>	1,000 metric tonnes
<b>Currency</b>	US Dollars and cents
<b>Minimum Price Fluctuation</b>	One tenth of one cent (\$0.001) per metric tonne
<b>Contract Series</b>	Up to 72 consecutive monthly contract months
<b>Last Trading Day</b>	Last trading day of the contract month
<b>Final Settlement Price</b>	The average of Propane cif ARA (ToT Cargoes) prices
<b>a) Description</b>	“Propane cif ARA (ToT Cargoes)” means that the price for a Pricing Date will be that day’s Specified Price per tonne of propane for delivery on the Delivery Date, stated in US Dollars, published under the heading “OPIS LPG Settle Prices (\$/mt)”, subheading “Propane cif ARA (ToT Cargoes)” in the issue of OPIS Europe LPG & Naphtha Report that reports prices effective on that Pricing Date.
<b>b) Pricing Date</b>	Each day that prices are reported for the Delivery Date
<b>e) Specified Price</b>	Price
<b>d) Pricing calendar</b>	OPIS

<b>e) Delivery Date</b>	Contract month
<b>Final Payment Date</b>	<del>Two Clearing House Business Days following the Last Trading Day</del>
<b>Position Limits</b>	<del>Specified in Table 2 to Chapter 19—see IFUS website]</del>

[REMAINDER OF CHAPTER UNCHANGED]

**Exhibit C**

**ICE FUTURES U.S.  
BLOCK TRADE - FAQs**

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**2. What are the eligible contracts and the minimum threshold quantities for a block trade?**

The minimum quantity requirements for block trades of eligible Oil and Energy futures and options contracts can be found under the “Energy Forms” tab at the link below:

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Contract Name	Commodity Code	Contract Size	Unit of Trading	Block Minimum (in Lots)
[Tennessee Zone 6 200L Basis Future]	[TGL]	[2,500]	[MMBtu]	[25]
[Propane, OPIS CIF ARA ToT Cargoes Future]	[TOT]	[1,000]	[MT]	[2]

**[REMAINDER OF DOCUMENT UNCHANGED]**

**Exhibit D**

**Resolution No. 1 - Minimum Price Fluctuation Table**

The following minimum price fluctuations shall be applicable to Energy Contracts.

Rule Number	Product	Minimum Price Fluctuations	
		Screen	Blocks and other trades outside the central limit order book

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[18.A.160]	[ <del>Tennessee Zone 6 200L Basis Future</del> ]	[\$0.0005]	[\$0.0004]
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**[REMAINDER OF RESOLUTION UNCHANGED]**



**Exhibit E**

**Resolution No. 1 - Minimum Price Fluctuation Table**

The following minimum price fluctuations shall be applicable to Oil Contracts.

Rule Number	Product	Minimum Price Fluctuations	
		Screen	Blocks and other trades outside the central limit order book

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[19.D.46]	[Propane, OPIS CIF ARA ToT Cargoes Future]	[0.004]	[0.004]
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**[REMAINDER OF RESOLUTION UNCHANGED]**

**Exhibit F**

**Resolution No. 2 – Position Limit/Accountability Table**

Rule	Contract Name	Commodity Code	Contract Size	Unit of Trading	Spot Month Limit	Single Month Accountability Level	All Month Accountability Level	Aggregate 1 (Positive Correlation)	Aggregate 2 (Negative Correlation)	Exchange Reportable Level
[18.A.160]	[Tennessee Zone 6 200L Basis Future]	[TGL]	[2,500]	[MMBtu]	[15,600]	[15,600]	[15,600]	[TGL]		[25]
[19.D.46]	[Propane, OPIS CIF ARA ToT Cargoes Future]	[TOT]	[1,000]	[mt]	[2,500]	[2,500]	[2,500]	[TOT]		[25]

**[REMAINDER OF RESOLUTION UNCHANGED]**