



55 East 52nd Street
New York, New York 10055

BY ELECTRONIC TRANSMISSION

Submission No. 18-304
February 27, 2018

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 Changes
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 made changes to Chapter 18 of its Rulebook, including amendments to Minimum Quantity Requirements for Energy block trading, Resolutions No. 1 (Minimum Price Fluctuation Table) and No. 2 (Position Limits, Accountability and Reportable Levels for IFUS Energy Contracts), Subchapter A (Natural Gas Futures Contracts) to Chapter 18, and Rule 18.01, “Definitions,” in line with corresponding amendments to Financial Gas futures contract names and specifications, where applicable. Additionally, the Exchange amended Chapter 19 of its Rulebook, including amendments to Minimum Quantity Requirements for Oil block trading, Resolutions No. 1 (Minimum Price Fluctuation Table), No. 2 (Position Limits, Accountability and Reportable Levels for IFUS Oil Contracts), Subchapter C (Differential Futures Contracts - Crude Oil and Refined Products), Subchapter F (Options) to Chapter 19, Oil Futures and Related Options Contracts, and Rule 19.01, “Definitions,” in line with corresponding amendments to futures and options contract names and specifications. In all instances, the Exchange amended any existing references to “TMX” to “ICE” and amended references to “NGX” to “ICE-NGX.” The amendments are provided as Exhibit A.

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

Sincerely,

A handwritten signature in black ink, appearing to read "Patrick Swartzter".

Patrick Swartzter
Manager
Market Regulation

Enc.

cc: Division of Market Oversight
New York Regional Office

EXHIBIT A

CHAPTER 19

OIL FUTURES AND RELATED OPTIONS CONTRACTS

Rule 19.01 Definitions

The following capitalized terms shall have the meanings ascribed to them below:

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[NGX] <u>ICE-NGX</u>	shall mean the Natural Gas Exchange Inc., or its successor, which reports market prices on its website at www.ngx.com or its successor.
[NGX] <u>ICE-NGX Crude Oil Markets</u>	shall mean the Natural Gas Exchange Inc. crude oil markets prices report, or any successor publication, published by the Natural Gas Exchange Inc., or its successor.

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SUBCHAPTER 19C DIFFERENTIAL FUTURES CONTRACTS – CRUDE OIL AND REFINED PRODUCTS

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- 19.C.18 Crude Duff – [~~TMX~~] ICE SYN 1A Index Future
- 19.C.19 Crude Duff – [~~TMX~~] ICE WCS 1B Index Future
- 19.C.20 Crude Duff – [~~TMX~~] ICE WCS 1A Index Future
- 19.C.21 Crude Duff – [~~TMX~~] ICE SW 1A Index Future
- 19.C.22 Crude Duff – [~~TMX~~] ICE UHC 1A Index Future
- 19.C.23 Crude Duff – [~~TMX~~] ICE LSB 1A Index Future
- 19.C.25 Condensate Duff – [~~TMX~~] ICE C5 1A Index Future

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- 19.C.39 Crude Diff – [~~TMX~~] ICE SYN 1B Index Future
- 19.C.40 Crude Diff – [~~TMX~~] ICE SW 1A Index Balmo Future
- 19.C.41 Crude Diff – [~~TMX~~] ICE UHC 1B Index Future

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- 19.C.47 Condensate Diff – [~~TMX~~] ICE C5 1B Index Future

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- 19.C.95 Crude Diff – [~~TMX~~] ICE WCS 1B Index Balmo Future
- 19.C.96 Crude Diff – [~~TMX~~] ICE WCS 1A Index Balmo Future

DIFFERENTIAL FUTURES CONTRACTS – CRUDEOIL AND REFINED PRODUCTS

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19.C.18 CRUDE DIFF – [~~TMX~~] ICE SYN 1A INDEX FUTURE

Product Name	Crude Diff – [TMX] ICE SYN 1A Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE SYN (Light Sweet Synthetic Crude) Monthly Volume Weighted Average Price Index ([TMX] ICE SYN 1a). The [TMX] ICE SYN 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE SYN 1a Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.19 CRUDE DIFF – [TMX] ICE WCS 1B INDEX FUTURE

Product Name	Crude Diff – [TMX] ICE WCS 1B Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE WCS (Western Canadian Select) Daily Weighted Average Price Index ([TMX] ICE WCS 1b). The [TMX] ICE WCS 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE WCS 1b Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.20 CRUDE DIFF – [TMX] ICE WCS 1A INDEX FUTURE

Product Name	Crude Diff – [TMX] ICE WCS 1A Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE WCS (Western Canadian Select) Monthly Volume Weighted Average Price Index ([TMX] ICE WCS 1a). The [TMX] ICE WCS 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE WCS 1a Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.21 CRUDE DIFF – [~~TMX~~] ICE SW 1A INDEX FUTURE

Product Name	Crude Diff – [TMX] ICE SW 1A Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE SW (Sweet Crude) Monthly Volume Weighted Average Price Index ([TMX] ICE SW 1a). The [TMX] ICE SW 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE SW 1a Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.22 CRUDE DIFF – [~~TMX~~] ICE UHC 1A INDEX FUTURE

Product Name	Crude Diff – [TMX] ICE UHC 1A Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE UHC (Sweet at Clearbrook) Monthly Volume Weighted Average Price Index ([TMX] ICE UHC 1a). The [TMX] ICE UHC 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE UHC 1a Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.23 CRUDE DIFF – [~~TMX~~] ICE LSB 1A INDEX FUTURE

Product Name	Crude Diff – [TMX] ICE LSB 1A Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE LSB (Light Sour Blend at Superior) Monthly Volume Weighted Average Price Index ([TMX] ICE LSB 1a). The [TMX] ICE LSB 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE LSB 1a Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.25 CONDENSATE DIFF – [~~TMX~~] ICE C5 1A INDEX FUTURE

Product Name	Condensate Diff – [TMX] ICE C5 1A Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE C5 (Canadian Condensate) Monthly Volume Weighted Average Price Index ([TMX] ICE C5 1a). The [TMX] ICE C5 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE C5 1a Index, as published by ICE-NGX. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.39 CRUDE DIFF – [~~TMX~~] ICE SYN 1B INDEX FUTURE

Product Name	Crude Diff – [TMX] ICE SYN 1B Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE SYN (Light Sweet Synthetic Crude) Daily Weighted Average Price Index ([TMX] ICE SYN 1b). The [TMX] ICE SYN 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE SYN 1b Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.40 CRUDE DIFF – [~~TMX~~] ICE SW 1A INDEX BALMO FUTURE

Product Name	Crude Diff – [TMX] ICE SW 1A Index Balmo Future
Contract Description	A balance of the month cash settled future based on the [TMX] ICE SW (Sweet) Monthly Volume Weighted Average Price Index ([TMX] ICE SW 1a). The [TMX] ICE SW 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE SW 1a Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month.
Contract Series	Front Month Only
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.41 CRUDE DIFF – [~~TMX~~] ICE UHC 1B INDEX FUTURE

Product Name	Crude Diff – [TMX] ICE UHC 1B Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE UHC (Sweet at Clearbrook) Daily Weighted Average Price Index ([TMX] ICE UHC 1b). The [TMX] ICE UHC 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE UHC 1b Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.47 CONDENSATE DIFF – [~~TMX~~] ICE C5 1B INDEX FUTURE

Product Name	Condensate Diff – [TMX] ICE C5 1B Index Future
Contract Description	A monthly cash settled future based on the [TMX] ICE C5 (Canadian Condensate) Daily Weighted Average Price Index ([TMX] ICE C5 1b). The [TMX] ICE C5 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease for each contract one Canadian business day prior to the applicable Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE C5 1b Index, as published by ICE-NGX. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.95 CRUDE DIFF – [~~TMX~~] ICE WCS 1B INDEX BALMO FUTURE

Product Name	Crude Diff – [TMX] ICE WCS 1B Index Balmo Future
Contract Description	A balance of the month cash settled future based on the [TMX] ICE WCS (Western Canadian Select) Daily Weighted Average Price Index ([TMX] ICE WCS 1b). The [TMX] ICE WCS 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE WCS 1b Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Front month only.
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.96 CRUDE DIFF – [~~TMX~~] ICE WCS 1A INDEX BALMO FUTURE

Product Name	Crude Diff – [TMX] ICE WCS 1A Index Balmo Future
Contract Description	A balance of the month cash settled future based on the [TMX] ICE WCS (Western Canadian Select) Monthly Volume Weighted Average Price Index ([TMX] ICE WCS 1a). The [TMX] ICE WCS 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the [TMX] ICE WCS 1a Index, as published by ICE-NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month.
Contract Series	Front month only
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

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SUBCHAPTER 19F OPTIONS

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19.F.12 Crude Diff - [~~TMX~~] ICE WCS 1a Index Average Price Option

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19.F.12 CRUDE DIFF - [~~TMX~~] ICE WCS 1A INDEX AVERAGE PRICE OPTION

Contract Description	The [TMX] ICE WCS 1a Index Average Price Option is based on the underlying [TMX] ICE WCS 1a Index Future and will automatically exercise into the [TMX] ICE WCS 1a Future on the day of expiry of the options contract.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20 th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Option Type	Options are average priced and will be automatically exercised into the [TMX] ICE WCS 1a Future on the expiry day if they are "in the money". The Futures Contract resulting from exercise immediately goes to cash settlement. If an Option is "out of the money" it will expire automatically. It is not permitted to exercise the Option on any other day or in any other circumstances than the Last Trading Day. No manual exercise is permitted.
Expiry	14:30 EPT (19:30 London Time). Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Clearing Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per barrel based on the [TMX] ICE WCS 1a Index, as published by ICE-NGX for the contract month
Strike Prices	A minimum of 20 Strike Prices in increments of \$0.01 per bbl above and below the at-the-money Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.01 increments.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE-NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19 --see IFUS website

Resolution No. 2 - Position Limits, Accountability and Reportable Levels for IFUS Energy and Oil Contracts

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)
18.A.136	AB NIT ICE-NGX Same Day 5a Fixed Price Future	NGA	2,500	GJ	14,300	14,300	50,000	AEC	
19.C.96	Crude Diff – TMX ICE WCS 1A Index Balmo Future	1SY-1TS	1,000	barrels	10,400	10,400	10,400	TMW	
19.C.40	Crude Diff – TMX ICE SW 1A Index Balmo Future	1TT-1UN	1,000	barrels	10,400	10,400	10,400	TMR	
19.C.39	Crude Diff – TMX ICE SYN 1B Index Future	SYN	1,000	barrels	10,400	10,400	10,400	SYN	
19.C.19	Crude Diff – TMX ICE WCS 1B Index Future	TDX	1,000	barrels	10,400	10,400	10,400	TDX	
19.C.47	Condensate Diff – TMX ICE C5 1B Index Future	TMC	1,000	barrels	10,400	10,400	10,400	TMC	
19.C.25	Condensate Diff – TMX ICE C5 1A Index Future	TMF	1,000	barrels	10,400	10,400	10,400	TMF	
19.C.23	Crude Diff – TMX ICE LSB 1A Index Future	TML	1,000	barrels	10,400	10,400	10,400	TML	
19.C.21	Crude Diff – TMX ICE SW 1A Index Future	TMR	1,000	barrels	10,400	10,400	10,400	TMR	
19.C.18	Crude Diff – TMX ICE SYN 1A Index Future	TMS	1,000	barrels	10,400	10,400	10,400	TMS	
19.C.22	Crude Diff – TMX ICE UHC 1A Index Future	TMU	1,000	barrels	10,400	10,400	10,400	TMU	
19.C.20	Crude Diff – TMX ICE WCS 1A Index Future	TMW	1,000	barrels	10,400	10,400	10,400	TMW	
19.F.12	Crude Diff – TMX ICE WCS 1a Index Average Price Option	TMW	1,000	barrels	10,400	10,400	10,400	TMW	
19.C.41	Crude Diff – TMX ICE UHC 1B Index Future	UHB	1,000	barrels	10,400	10,400	10,400	UHB	
19.C.95	Crude Diff – TMX ICE WCS 1B Index Balmo Future	VYH-VZL	1,000	barrels	10,400	10,400	10,400	TDX	

Chapter 19 - Oil Futures and related Options Contracts

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

* * *

19.C.18	Crude Diff – [TMX] ICE SYN 1A Index Future	0.0001	0.01
19.C.19	Crude Diff – [TMX] ICE WCS 1B Index Future	0.0001	0.01
19.C.20	Crude Diff – [TMX] ICE WCS 1A Index Future	0.0001	0.01
19.C.21	Crude Diff – [TMX] ICE SW 1A Index Future	0.0001	0.01
19.C.22	Crude Diff – [TMX] ICE UHC 1A Index Future	0.0001	0.01
19.C.23	Crude Diff – [TMX] ICE LSB 1A Index Future	0.0001	0.01
19.C.25	Condensate Diff – [TMX] ICE C5 1A Index Future	0.0001	0.01
19.C.39	Crude Diff – [TMX] ICE SYN 1B Index Future	0.0001	0.01
19.C.40	Crude Diff – [TMX] ICE SW 1A Index Balmo Future	0.0001	0.01
19.C.41	Crude Diff – [TMX] ICE UHC 1B Index Future	0.0001	0.01
19.C.47	Condensate Diff – [TMX] ICE C5 1B Index Future	0.0001	0.01
19.C.95	Crude Diff- TMX] ICE WCS 1B Index Balmo Future	0.0001	0.01
19.C.96	Crude Diff – [TMX] ICE WCS 1A Index Balmo Future	0.0001	0.01
19.F.12	Crude Diff – [TMX] ICE WCS 1a Index Average Price Option	0.0001	0.01

* * *

ICE Futures U.S., Inc. - Energy Block Trade Minimum Quantity Requirements ("MQR")

Contract Name	Commodity Code	Contract Size	Unit of Trading	Block Minimum (in Lots)
* * *				
AB NIT <u>ICE</u> -NGX Same Day 5a Fixed Price Future	NGA	2,500	GJ	25
Crude Diff – (TMX) <u>ICE</u> SYN 1B Index Future	SYN	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> WCS 1B Index Future	TDX	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> WCS 1B Index Balmo Future	VYH-VZL	1,000	Barrels	5
Condensate Diff – (TMX) <u>ICE</u> C5 1B Index Future	TMC	1,000	Barrels	5
Condensate Diff – (TMX) <u>ICE</u> C5 1A Index Future	TMF	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> LSB 1A Index Future	TML	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> SW 1A Index Future	TMR	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> SW 1A Index Balmo Future	1TT-1UN	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> SYN 1A Index Future	TMS	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> UHC 1A Index Future	TMU	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> WCS 1a Index Average Price Option	TMW	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> WCS 1A Index Future	TMW	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> WCS 1A Index Balmo Future	1SY-1TS	1,000	Barrels	5
Crude Diff – (TMX) <u>ICE</u> UHC 1B Index Future	UHB	1,000	Barrels	5

CHAPTER 18

U.S. NATURAL GAS, POWER, ENVIRONMENTAL, AND LIQUEFIED NATURAL GAS FUTURES AND OPTIONS CONTRACTS

Rule 18.01 Definitions

As used in this Chapter 18, the following terms shall have the following meanings:

* * *

ICE-NGX

The Term "ICE-NGX" shall mean the Natural Gas Exchange Inc., or its successor, which reports market prices on its website at www.ngx.com or its successor.

* * *

Chapter 18 - U.S. Gas, Power and Environmental Contracts

Resolution No. 1-Minimum Price Fluctuation Table

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

Rule Number	Product	Minimum Price Fluctuation	
		Screen	Blocks and other trades outside the central limit order book
18.A.136	AB NIT <u>ICE</u> -NGX Same Day 5a Fixed Price Future	C\$0.0005	C\$0.0001

Subchapter 18A – Natural Gas Futures Contracts

Rule

Subject

* * *

18.A.136

AB NIT ICE-NGX SAME DAY 5A FIXED PRICE FUTURE

Rule 18.A.001 AB NIT 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 Canadian Gas Price Reporter for the location specified in Reference Price A.

Contract Symbol: AEC

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-ICE-NGX AB-NIT MONTH AHEAD INDEX 7A (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

- a) **Description:** "NATURAL GAS-ICE-NGX AB-NIT MONTH AHEAD INDEX 7A (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" 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 Canadian and U.S. natural gas price summary: Canadian Domestic Gas Prices: ICE-NGX AB-NIT Month Ahead Index (7A): US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.
- b) **Pricing Date:** First publication date of Contract Period
- c) **Specified Price:** Index
- d) **Pricing Calendar:** Canadian Gas Price Reporter
- 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 Clearing Organization business day following the first Canadian business day following the Last Trading Day

Rule 18.A.051 AB NIT Index Future

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

Contract Symbol: AIS

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

Reference Price A: NATURAL GAS-ICE-NGX AB-NIT DAY AHEAD (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

a) **Description:** "NATURAL GAS-ICE-NGX AB-NIT DAY AHEAD (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" 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 "ICE-NGX AECO Day Ahead Price Index: Total: Average Price US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.

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

c) **Specified Price:** Average

d) **Pricing Calendar:** Canadian Gas Price Reporter

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

Reference Price B: NATURAL GAS- ICE-NGX AB-NIT MONTH AHEAD INDEX 7A (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

a) **Description:** "NATURAL GAS- ICE-NGX AB-NIT MONTH AHEAD INDEX 7A (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" 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 Canadian and U.S. natural gas price summary: Canadian Domestic Gas Prices: ICE-NGX AB-NIT Month Ahead Index (7A): US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.

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

c) **Specified Price:** Index

d) **Pricing Calendar:** Canadian Gas Price Reporter

e) **Delivery Date:** Contract Period

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

Rule 18.A.095 AB NIT Swing Future

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

Contract Symbol: ASS

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-ICE-NGX AB-NIT DAY AHEAD (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

- a) **Description:** "NATURAL GAS-ICE-NGX AB-NIT DAY AHEAD (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" 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 "ICE-NGX AB-NIT Day Ahead Index: Avg. Price US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average
- d) **Pricing Calendar:** Canadian Gas Price Reporter
- e) **Delivery Date:** Contract Period

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

Rule 18.A.136 AB NIT ICE-NGX Same Day 5a Fixed Price Future

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

Contract Symbol: NGA

Settlement Method: Cash settlement

Contract Size: 2500 GJ

Currency: CAD

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

Listing Cycle: Up to 48 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

Reference Price A: NATURAL GAS-ICE-NGX AB-NIT SAME DAY INDEX 5A (C\$/GJ)-CANADIAN GAS PRICE REPORTER

a) Description: "NATURAL GAS- ICE-NGX AB-NIT SAME DAY INDEX 5A (C\$/GJ)-CANADIAN GAS PRICE REPORTER" means that the price for a Pricing Date will be that day's Specified Price per GJ of natural gas for delivery on the Delivery Date, stated in Canadian Dollars, published under the heading "Monthly Canadian and U.S. natural gas price summary: Alberta Daily Spot Price Averages (7A2): ICE-NGX AB-NIT Same Day Index (5A) C\$/GJ" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.

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

c) Specified Price: Average

d) Pricing Calendar: Canadian Gas Price Reporter

e) Delivery Date: Contract Period

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

18.A.184 AB NIT (7a/5a) Index Future

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

Contract Symbol: NG7

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

Reference Price A: NATURAL GAS-ICE-NGX AB-NIT 5a (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

- a) **Description:** "NATURAL GAS- ICE-NGX AB-NIT 5a (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" 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 "ICE-NGX AECO 5a Price Index: Total: Average Price US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average
- d) **Pricing calendar:** Canadian Gas Price Reporter
- e) **Delivery Date:** Contract Period

Reference Price B: NATURAL GAS- ICE-NGX AB-NIT MONTH AHEAD INDEX 7A (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

- a) **Description:** "NATURAL GAS- ICE-NGX AB-NIT MONTH AHEAD INDEX 7A (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" 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 Canadian and U.S. natural gas price summary: Canadian Domestic Gas Prices: ICE-NGX AB-NIT Month Ahead Index (7A): US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.
- b) **Pricing Date:** First publication date of Contract Period

c) **Specified Price:** Index

d) **Pricing calendar:** Canadian Gas Price Reporter

e) **Delivery Date:** Contract Period

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

18.A.185 AB NIT 5a Swing Future (US/MM)

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

Contract Symbol: NG5

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 daily Contract Periods, or as otherwise determined by the

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

Reference Price A: NATURAL GAS-ICE-NGX AB-NIT 5a (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

- a) **Description:** "NATURAL GAS-ICE-NGX AB-NIT 5a (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" 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 "ICE-NGX AB-NIT 5a Index: Avg. Price US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average
- d) **Pricing calendar:** Canadian Gas Price Reporter
- e) **Delivery Date:** Contract Period

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