



55 East 52nd Street
New York, New York 10055

BY ELECTRONIC TRANSMISSION

Submission No. 21-204
December 30, 2021

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 corrected typographical errors in Exchange Rule 18.A.088, which provides the terms and conditions of the TGT Zone 1 Index Future (“TGI”). Specifically, the Exchange corrected the Reference Price B description to align with the contract specifications, which utilizes the Inside FERC price for Tx. Gas Zone 1. 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 A.

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

Sincerely,

A handwritten signature in cursive script, appearing to read "Patrick Swartz".

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.088TGT Zone 1 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: TGI

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 24 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-EAST TEXAS (TEXAS GAS ZONE 1)-GAS DAILY

- a) **Description:** "NATURAL GAS-EAST TEXAS (TEXAS GAS ZONE 1)-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: Tx. Gas, zone 1: 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~~TGT (ZONE 1)-INSIDE FERC

- a) **Description:** "NATURAL GAS-~~TRANSCO~~TGT (ZONE 1)-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): East Texas: [~~Transeo, zone 1~~]Tx. Gas Zone 1: 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

[REMAINDER OF RULEBOOK UNCHANGED]