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New York, New York 10055

BY ELECTRONIC TRANSMISSION

Submission No. 21-52
July 9, 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 amended the terms and conditions for the Dominion South Basis Future (“DOM”), Dominion South Fixed Price Future (“DSF”), Dominion South Index Future (“DIS”), Dominion South Swing Future (“DSS”), and the Option on Dominion South Fixed Price Future (“DSF”). Effective July 1, 2021, Platts, the relevant price reporting agency for these contracts, amended the name of the Dominion South hub in its publications to Eastern Gas South hub. The amendments to the products align the name of the products and the name of the reference price with the amendments published by Platts. The amendments are non-substantive in nature. All other aspects of the products’ terms and conditions remain unchanged. Additionally, the Exchange made corresponding amendments to the Exchange Block Trade FAQ and Resolution Nos. 1 and 2 to Chapter 18 to reference the new naming convention for the products. The amendments to the terms and conditions, FAQ, and Resolution Nos. 1 and 2 are provided in Exhibits A, B, C, and D, respectively.

The Exchange also moved the terms and conditions for its Digital Currency Futures and Options Contracts from Chapter 24 of the Exchange’s Rules to Chapter 39 of the Exchange’s Rules. Aside from renumbering, no changes were made to the text of any Rules.

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 black ink, appearing to read "Pat", with a horizontal line extending to the right.

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.)

**Subchapter 18A – Natural Gas
Futures Contracts**

Rule	Subject
	* * *
18.A.010	<u>Eastern Gas</u> [Dominion] South Basis Future
18.A.059	<u>Eastern Gas</u> [Dominion] South Index Future
18.A.103	<u>Eastern Gas</u> [Dominion] South] Swing Future
18.A.188	<u>Eastern Gas</u> [Dominion] South] Fixed Price Future
	* * *

RULE 18.A.010 EASTERN GAS [~~DOMINION~~] SOUTH 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: DOM

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-EASTERN GAS [~~DOMINION~~] (APPALACHIA)-INSIDE FERC

- a) **Description:** "NATURAL GAS-EASTERN GAS [~~DOMINION~~] (APPALACHIA)-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): Appalachia: Eastern Gas [~~Dominion~~], Appalachia : 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.059 EASTERN GAS [~~DOMINION~~] SOUTH 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: DIS

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-APPALACHIA ([~~DOMINION SOUTH POINT~~] EASTERN GAS - SOUTH)-GAS DAILY

- a) **Description:** "NATURAL GAS-APPALACHIA (([~~DOMINION SOUTH POINT~~] EASTERN GAS - SOUTH)-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): Appalachia: Eastern Gas, South [~~Dominion, South Point~~]: 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-EASTERN GAS [~~DOMINION~~] (APPALACHIA)-INSIDE FERC

- a) **Description:** "NATURAL GAS-EASTERN GAS [~~DOMINION~~] (APPALACHIA)-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): Appalachia: Eastern Gas [~~Dominion~~], Appalachia: 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.103 EASTERN GAS ~~DOMINION~~ SOUTH 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: DSS

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-APPALACHIA (~~DOMINION SOUTH POINT~~) EASTERN GAS - SOUTH-GAS DAILY

- a) **Description:** "NATURAL GAS-APPALACHIA (~~DOMINION SOUTH POINT~~) EASTERN GAS - SOUTH-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): Appalachia: Eastern Gas, South ~~Dominion, South Point~~: 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

18.A.188 EASTERN GAS [~~DOMINION~~] SOUTH FIXED PRICE FUTURE

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

Contract Symbol: DSF

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 60 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- EASTERN GAS [~~DOMINION~~] (APPALACHIA)-INSIDE FERC

a) **Ref Price A - Description:** "NATURAL GAS- EASTERN GAS [~~DOMINION~~] (APPALACHIA)-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): Appalachia: Eastern Gas [~~Dominion~~], Appalachia: Index" in the issue of Inside FERC that reports prices effective on that Pricing Date.

b) **Ref Price A - Pricing Date:** First publication date of the Contract Period

c) **Ref Price A - Specified Price:** Index

d) **Ref Price A - Pricing calendar:** Inside FERC

e) **Ref Price A - Delivery Date:** Contract Period

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

MIC Code: IFED

Clearing Venue: ICEU

18Subchapter 18E – Energy Options Contracts

Rule	Subject
18.E.096	Option on <u>Eastern Gas</u> [Dominion] South Fixed Price Future

18.E.096 Option on Eastern Gas [~~Dominion~~] South Fixed Price Future

Contract Description: A monthly Option on the corresponding Contract Period of the Eastern Gas [~~Dominion~~] South Fixed Price Future.

Contract Symbol: DSF

Settlement Method: Exercise into Underlying Futures Contract

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 60 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: At the end of the Trading Session on the last Business Day prior to the first calendar day of the Contract Period

Strike Price Intervals: Strike Price Listing Provisions: A minimum of 10 Strike Prices in increments of \$0.25 per MMBtu 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 \$0.001 increments.

Option Style: European

Exercise Method: Automatic

Exercise procedure: Manual exercise or abandon is not permitted.

Exercise Day: The second Clearing Organization business day following the Last Trading Day

Automatic Exercise Provisions: Options which are "in the money", with respect to Reference Price A, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price.

Options which are "out of the money" expire automatically.

**REFERENCE PRICE A: NATURAL GAS-EASTERN GAS [~~DOMINION~~] (APPALACHIA)-
INSIDE FERC**

- a) **Ref Price A - Description:** "NATURAL GAS-EASTERN GAS [~~DOMINION~~] (APPALACHIA)-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): Appalachia: Eastern Gas [~~Dominion~~], Appalachia: Index" in the issue of Inside FERC that reports prices effective on that Pricing Date.
- b) **Ref Price A - Pricing Date:** First publication date of the Contract Period
- c) **Ref Price A - Specified Price:** Index
- d) **Ref Price A - Pricing calendar:** Inside FERC
- e) **Ref Price A - Delivery Date:** Contract Period

MIC Code: IFED

Clearing Venue: ICEU

[REMAINDER OF RULEBOOK UNCHANGED]

Exhibit B

ICE FUTURES U.S. BLOCK TRADE FAQ

Contract Name	Commodity Code	Contract Size	Unit of Trading	Market Type	Reporting Time (in Min)	Block Minimum (in Lots)	Block Minimum (in Unit of Trading)
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[Dominion] <u>Eastern Gas South Basis Future</u>	DOM	2,500	MMBtu	North American Financial Natural Gas	15	25	62,500
[Dominion] <u>Eastern Gas South Index Future</u>	DIS	2,500	MMBtu	North American Financial Natural Gas	15	25	62,500
[Dominion] <u>Eastern Gas South Swing Future</u>	DSS	2,500	MMBtu	North American Financial Natural Gas	15	25	62,500
[Dominion] <u>Eastern Gas South Fixed Price Future</u>	DSF	2,500	MMBtu	North American Financial Natural Gas	15	25	62,500
Option on [Dominion] <u>Eastern Gas South Fixed Price Future</u>	DSF	2,500	MMBtu	North American Financial Natural Gas	15	25	62,500

[REMAINDER OF FAQ UNCHANGED]

Exhibit C

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.010	<u>Eastern Gas</u> [Dominion] South Basis Future	\$0.0005	\$0.0001
18.A.059	<u>Eastern Gas</u> [Dominion] South Index Future	\$0.0005	\$0.0001
18.A.103	<u>Eastern Gas</u> [Dominion] South Swing Future	\$0.0010	\$0.0001
18.A.188	<u>Eastern Gas</u> [Dominion] South Fixed Price Future	\$0.0001	\$0.0001
18.E.096	Option on <u>Eastern Gas</u> [Dominion] South Fixed Price Future	\$0.0001	\$0.0001

[REMAINDER OF RESOLUTION UNCHANGED]

Exhibit D

Rule	Contract Name	Commodity Code	Market Type	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.010	<u>Eastern Gas</u> [Dominion] South Basis Future	DOM	North American Financial Natural Gas	2,500	MMBtu	21,100	21,100	40,000	DOM		25
18.A.059	<u>Eastern Gas</u> [Dominion] South Index Future	DIS	North American Financial Natural Gas	2,500	MMBtu	21,100/21,100	21,100/21,100	21,100/40,000	DSS	DOM	25
18.A.103	<u>Eastern Gas</u> [Dominion] South Swing Future	DSS	North American Financial Natural Gas	2,500	MMBtu	21,100	21,100	21,100	DSS		1
18.A.188	<u>Eastern Gas</u> [Dominion] South Fixed Price Future	DSF	North American Financial Natural Gas	2,500	MMBtu	21,100	21,100	40,000	DOM		25
18.E.096	Option on <u>Eastern Gas</u> [Dominion] South Fixed Price Future	DSF	North American Financial Natural Gas	2,500	MMBtu	21,100	21,100	40,000	DOM		25

[REMAINDER OF RESOLUTION UNCHANGED]