

  
**Ice** FUTURES U.S.  
World Financial Center  
One North End Avenue  
New York, New York 10282

**BY ELECTRONIC TRANSMISSION**

Supplemental Submission  
No. 12-81S  
November 13, 2012

Ms. Sauntia Warfield  
Assistant Secretary  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> 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 Ms Warfield:

Pursuant to Commission Regulation 40.6(d), ICE Futures U.S., Inc. (“Exchange”) submitted a weekly notification on November 8, 2012, which informed the Commission that the Exchange corrected typographical errors in Chapter 18A during the week ending November 2, 2012. Attached as Exhibit A at the request of Commission staff, is an excerpt from the ICE OTC product specs for the NWP Rockies Financial Swing Swap (RSS) and NWP Rockies Financial Index Swap (RSI) contracts. Consistent with the changes correcting the typographical errors in Chapter 18A regarding the Reference Price for the corresponding transitioned futures contracts (RSS and RSI), the floating price in the specs for both swaps reference Kern River, Opal.

If you have any questions or need further information, please contact me at 212-748-4021 or at [jason.fusco@theice.com](mailto:jason.fusco@theice.com).

Sincerely,



Jason V. Fusco  
Assistant General Counsel  
Market Regulation

Enc.

cc: Division of Market Oversight  
New York Regional Office

**EXHIBIT A**

## NWP Rockies Financial Index

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, NWP-Rockies
Contract Symbol	RSI
Contract Size	2500 MMBtu
Units of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Minimum Price Flux	One hundredth of a cent (\$0.0001) per MMBtu
Price Quotation	Premium is expressed as positive or negative
Floating Price (A)	The Index price published in Platts' first of month Inside FERC's Gas Market Report for Northwest Pipeline Corp., Rocky Mountains
Floating Price (B)	The Midpoint price published in Platts' Gas Daily Report for Rockies, Kern River, Opal
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month from the First of the Month Index Price for the NWP-Rockies listing as published in Platts' 'Inside FERC's Gas Market Report'.
Contract Series	Up to 48 consecutive months.
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Payment Dates	One business day following the Last Trading Day.
Business Days	US Business Days
Buyer Pay Index (Commodity Reference Price)	NATURAL GAS-NWPL (ROCKY MOUNTAINS)-INSIDE FERC
Seller Pay Index (Commodity Reference Price)	NATURAL GAS-ROCKIES (STANFIELD ORE.)-GAS DAILY
Section 20.2 Covered Futures Contract	NG (NYMEX)
Paired Swap Basis	Indirectly linked
Position Type Indicator	(O) Other Swap

## NWP Rockies Financial Index

Exchange Reportable Level	25
CFTC Reportable Level	200
Large Trader Reporting	This swap is defined as a paired swap by the CFTC. Positions greater than 50 futures-equivalent lots, in any futures equivalent month, require that all positions for this paired swap are subject to daily Large Trader Reporting.
MIC Code	IEPA
Clearing Venue	ICEU

## NWP Rockies Financial Swing

Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Rockies
Contract Symbol	RSS
Contract Size	2500 MMBtu
Units of Trading	Contract Size will be expressed as "lots" in PTMS. Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Flux	USD 0.001 per MMBtu
Last Trading Day	One Business Day following the nominal contract day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Gas Daily Day Ahead Index for the Kern River, Opal Plant, as published in the 'Daily Price Survey' table of 'Gas Daily'.</p>
Contract Series	65 consecutive daily contracts
Payment Dates	One business day following the Last Trading Day.
Business Days	US Business Days
MIC Code	IEPA
Clearing Venue	ICEU