

	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs								
Listing Date	Trade Date Monday, July 10, 2017								
Product Exchange	NYMEX CH Advisory# 17-226								
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Code	SPAN Combined Commodity Code				
	Coal (API 2) cif ARA (Argus/McCloskey) Future-Style Margined Option on Calendar Futures Strip	F2C	F2C	F2C	NY- MTF				
	Coal (API 2) cif ARA (Argus/McCloskey) Future-Style Margined Option on Quarterly Futures Strip	F2Q	F2Q	F2Q	NY- MTF				
	Coal (API 4) fob Richards Bay (Argus/McCloskey) Future-Style Margined Option on Calendar Futures Strip	F4C	F4C	F4C	NY- MFF				
	Coal (API 4) fob Richards Bay (Argus/McCloskey) Future-Style Margined Option on Quarterly Futures Strip	F4Q	F4Q F4Q		NY- MFF				
Description	Futures-style margined options on Coal API 2 and 4 strips								
Instrument Type	Option								
Regulatory Class	Futures								
Trading Venues	Globex & ClearPort								
Trading Hours	Sunday - Friday 5:00 p.m 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT								
Product Size	1,000 Metric Tons								
Series Listing Convention	F2C & F4C - Annual contracts listed for 2 consecutive years F2Q & F4Q - Quarterly contracts listed for 10 consecutive quarters								
Initial Contracts	F2C & F4C – Cal-18 & Cal-19 F2Q & F4Q - Oct–17 – Jan-20 Quarters								
Minimum Price Increment	0.01								
Value Per Tick / Currency	F2C & F4C - 1,000 x 0.01 x 12 = \$120.00 F2Q & F4Q - 1,000 x 0.01 x 3 = \$30.00								
Contract Multiplier (CVF)	F2C & F4C - 12,000 F2Q & F4Q - 3,000								



Exercise Style	European								
Block Eligible / Minimum Block Quantity	Yes / 5								
Exercise Price Intervals and Listings	Dynamic strikes only at \$0.50 per metric ton strike increment.								
Termination of Trading	Trading terminates 30 calendar days prior to the first calendar day of the first month in the strip at 12:30 pm London Time. If such day is not a UK business day, trading terminates on the preceding UK business day. Options are auto-exercised by the Exchange with reference to intraday prices published by the London Energy Brokers' Association (LEBA) on the expiration day. Traders may submit contra-instructions up to 2:30 p.m. London time.								
Final Settlement Increment	0.01								
Final Settlement Date	LTD + 2								
Delivery	Physical – exercise into underlying futures								
Price Conventions	Trade Prices	7.50 7.51	Option Strikes	72.50 73.00	Globex Prices	750 751			
	ITC Fractional Format	0000750 0000751	ITC Fractional Indicator	2	MDP 3.0 Channel	387			
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525			
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970			
Pending All Relevant CFTC Regulatory Review Periods									