

| | New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs | | | | | | | | |
|--|---|------------------|----------------|--------------|------------------------------|--|--|--|--|
| Listing Date | Trade Date Monday, May 22, 2017 | | | | | | | | |
| Product Exchange | NYMEX CH Advisory# 17-162 | | | | | | | | |
| Product Name & Codes | Name | Clearing Code | Globex Code | SPAN Code | SPAN Combined Commodity Code | | | | |
| | UK NBP Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures | NBP | NBP | NBP | NY-NBP | | | | |
| | Dutch TTF Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures | TTE | TTE | TTE | NY-TTE | | | | |
| | Henry Hub NBP (ICIS Heren) Natural Gas Spread Futures | NYP | NYP | NYP | NY-NYP | | | | |
| | Henry Hub TTF (ICIS Heren) Natural Gas Spread Futures | THD | THD | THD | NY-THD | | | | |
| Description | UK NBP and Dutch TTF Financial Nat Gas futures priced in USD/MMBtu. UK NBP and Dutch TTF Financial Nat Gas futures priced in USD/MMBtu differential spreads against Natural Gas (Henry Hub) Last-day Financial Futures (HH) | | | | | | | | |
| Instrument Type | Futures | | | | | | | | |
| 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 | 10,000 MMBtu | | | | | | | | |
| Series Listing Convention | Current year plus the next 3 consecutive years (annual rollover) | | | | | | | | |
| Initial Contracts | June 2017 – December 2020 | | | | | | | | |
| Minimum Price Increment | 0.001 | | | | | | | | |
| Value Per Tick / Currency | $10,000 \times 0.001 = \$10.00$ | | | | | | | | |
| Contract Multiplier (CVF) | 10,000 | | | | | | | | |
| Exercise Style | N/A | | | | | | | | |
| Block Eligible / Minimum Block Quantity | Yes / 50 | | | | | | | | |
| Exercise Price Intervals and Listings | N/A | | | | | | | | |



| Termination of Trading | Trading shall cease on the 3rd US business day immediately preceding the first calendar day of the Contract Month. If that day is not a London business day, it shall cease on the first preceding business day which is both a US and a London Business Day. On the last trading day, the trading shall terminate at 16:30 hours UK prevailing time (normally 11:30 hours Eastern Time). | | | | | | | | |
|---|---|-----------------------------------|---|-------------------|-------------------------------|--------------------------------|--|--|--|
| Final Settlement Increment | 0.001 | | | | | | | | |
| Final Settlement Date | LTD+2 | | | | | | | | |
| Delivery | Financially Settled | | | | | | | | |
| Price Conventions | Trade Prices | NBP/TTE: 4.452 NYP/THD: -1.001 | Option Strikes | N/A | Globex Prices | NBP/TTE:4452 NYP/THD: -1001 | | | |
| | ITC Fractional Format | 0000753 | ITC Fractional Indicator | 3 | MDP 3.0 Channel | 382 | | | |
| | Clearing Fees | (312) 648-5470 | Products & Services | (312) 930-1000 | Clearing House (Clearing Ops) | (312) 207-2525 | | | |
| Information Contacts | 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 | | | | | | | | | |