

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
<b>Listing Date</b>	Trade Date Monday, September 9, 2019				
<b>Product Exchange</b>	NYMEX CH Advisory# 19-273				
<b>Product Name &amp; Codes</b>	<b>Product</b>	<b>Clearing Code</b>	<b>Globex Code</b>	<b>SPAN Combined Commodity Code</b>	
	Dutch TTF Natural Gas Calendar Month Option	TTO	TTO	NY- TTF	
	UK NBP Natural Gas Calendar Month Option	UKO	UKO	NY- UKG	
	Dutch TTF Natural Gas Futures-Style Margined Calendar Month Option	TFO	TFO	NY- TTF	
	UK NBP Natural Gas Futures-Style Margined Calendar Month Option	UFO	UFO	NY- UKG	
<b>Description</b>	European Options on TTF and NBP Futures (physically settled product). Options physically expires into Futures.				
<b>Instrument Type</b>	Options				
<b>Regulatory Class</b>	Options				
<b>Trading Venues</b>	CME Globex & CME ClearPort				
<b>Trading Hours</b>	Sunday - Friday 5:00 p.m. - 4:00 p.m. (6:00 p.m. - 5:00 p.m. ET) with a 60-minute break each day beginning at 4:00 p.m. (5:00 p.m. ET)				
<b>Product Size</b>	TTO: 672 – 745 MWh TFO: 672 – 745 MWh UKO: 28,000 to 31,000 therms UFO: 28,000 to 31,000 therms				
<b>Series Listing Convention</b>	Consecutive 36 monthlies, Monthly contracts for a new month will be added following the termination of trading in the front month contract.				
<b>Initial Contracts</b>	October 19 – September 22				
<b>Minimum Price Increment</b>	0.005				
<b>Value Per Tick / Currency</b>	TTO: $(672 - 745) \times 0.005 = \text{€}3.360 - \text{€}3.725$ TFO: $(672 - 745) \times 0.005 = \text{€}3.360 - \text{€}3.725$ UKO: $(28,000 \text{ to } 31,000) \times 0.005 = \text{£}1.40 \text{ to } \text{£}1.55$ UFO: $(28,000 \text{ to } 31,000) \times 0.005 = \text{£}1.40 \text{ to } \text{£}1.55$				

<b>Contract Multiplier (CVF)</b>	TTO: 672 – 745 TFO: 672 – 745 UKO: 28,000 to 31,000 UFO: 28,000 to 31,000					
<b>Exercise Style</b>	European					
<b>Margining Style</b>	TTO & UKO – Premium Upfront/Equity-Style TFO & UFO – Futures-Style					
<b>Block Eligible / Minimum Block Quantity</b>	Yes / 5					
<b>Exercise Price Intervals and Listings</b>	Pre-generated strike intervals at 0.50 increments and Dynamic strikes at 0.005 increment					
<b>Termination of Trading</b>	<p>Trading terminates on the fifth calendar day immediately preceding the first calendar day of the Contract Month, unless such day is not both a NYMEX business day and a London business day, in which case trading terminates on the first preceding NYMEX business day that is a London business day.</p> <p>However, if that day is also the last trading day of the underlying Futures contract, trading shall terminate on the first preceding NYMEX business day that is a London business day.</p> <p>On the last trading day, trading terminates at 16:15 hours London prevailing time.</p>					
<b>Final Settlement Increment</b>	0.001					
<b>Final Settlement Date</b>	LTD					
<b>Delivery</b>	Physical-Exercise into Futures					
<b>Price Conventions</b>	<b>Trade Prices</b>	TTO: 21.665 TFO: 21.665 UKO: 55.255 UFO: 55.255	<b>Option Strikes</b>	TTO:21.585 TFO: 21.585 UKO: 54.235 UFO: 54.235	<b>Globex Prices</b>	TTO:21665 TFO: 21665 UKO: 55255 UFO: 55255
	<b>ITC Fractional Format</b>	TTO: 0021665 TFO: 0021665 UKO: 0055255 UFO: 0055255	<b>ITC Fractional Indicator</b>	3	<b>MDP 3.0 Channel</b>	387
<b>Information Contacts</b>	<b>Clearing Fees</b>	(312) 648-5470	<b>Products &amp; Services</b>	(312) 930-1000	<b>Clearing House (Clearing Ops)</b>	(312) 207-2525
	<b>Global Command Center</b>	(800) 438-8616	<b>Risk Management Dept. (Performance Bond)</b>	(312) 648-3888	<b>Market Regulation</b>	(312) 341-7970

