

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs				
Listing Date	Trade Date Monday, 12 July, 2021			
Product Exchange	NYMEX Advisory# 21-205			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	Dutch TTF Natural Gas Financial Calendar Month Futures	TTG	TTG	NY-TTG
	Dutch TTF Natural Gas Financial Day-Ahead/Weekend (ICIS Heren) Calendar Month Futures	TTI	TTI	NY-TTI
	Dutch TTF Natural Gas Financial (USD/MMBtu) (ICIS Heren) M-1 Average Price Calendar Month Futures	TTB	TTB	NY-TTB
	Dutch TTF Natural Gas Futures-Style Margined Financial Calendar Month Option	TTL	TTL	NY-TTF
Description	Financially settled TTF Futures and Options			
Instrument Type	Futures/Option			
Regulatory Class	Futures			
Trading Venues	CME Globex & CME ClearPort			
Trading Hours	CME Globex: 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) CME ClearPort: Sunday 5:00 p.m. - Friday 4:00 p.m. CT with no reporting Monday - Thursday 4:00 p.m. – 5:00 p.m. CT			
Product Size	TTG: 1 MW x 24 hours x # of calendar days in the contract month TTI: 1 MW x 24 hours x # of calendar days in the contract month TTB: 10,000 MMBtu TTL: 1 MW x 24 hours x # of calendar days in the contract month			
Series Listing Convention	TTG/TTI/TTB: Monthly contracts listed for the current year and the next 5 calendar years TTL: Monthly contracts listed for 36 consecutive months.			
Initial Contracts	TTG/TTI/TTB: Aug21- Dec26 TTL: Aug21- Jul24			

Minimum Price Increment	TTG/TTI/TTL: 0.005 TTB: 0.001					
Value Per Tick / Currency	TTG/TTI/TTL: 3.360 - 3.725 EUR TTB: 0.001 x 10,000 = 10 USD					
Contract Multiplier (CVF)	TTG/TTI/TTL: Number of hours in period (between 672 and 744) TTB: 10,000					
Exercise Style	TTL: European					
Block Eligible / Minimum Block Quantity	Yes / 5					
Exercise Price Intervals and Listings	<p>TTL: Minimum 20 strikes at €0.500 per MW strike increment above and below the at-the-money strike plus dynamic strikes at €0.005 per MW strike increment for the nearest 12 months.</p> <p>Minimum 10 strikes at €0.500 per MW strike increment above and below the at-the-money strike plus dynamic strikes at €0.005 per MW strike increment for months 13-24.</p> <p>Minimum at-the-money strike at €0.500 per MW strike increment plus dynamic strikes at €0.005 per MW strike increment for months 25-36.</p>					
Termination of Trading	<p>TTG/TTI/TTB: Trading terminates at 17:00 London time on the second last London business day of the month prior to the contract month. If this is not a U.S. business day, trading terminates on the prior U.S. and London business day.</p> <p>TTL: Trading terminates on the 5th last day of the month prior to the contract month. If this is not both a U.S and London business day, trading terminates on the prior U.S. and London business day. If either of those days is also the termination of trading in the underlying futures, trading terminates on the prior U.S and London business day. Trading terminates on LTD at 1300 London local time</p>					
Final Settlement Increment	0.001					
Final Settlement Date	TTG/TTB/TTL: LTD + 2 TTI: Last applicable publication day during contract month, one month after LTD					
Delivery	Financial					
Price Conventions	Trade Prices	TTG/TTI/TTL: 15.775 TTB: 5.514	Option Strikes	15.000	Globex Prices	TTG/TTI/TTL: 15775 TTB: 5514
	ITC Fractional Format	TTG/TTI/TTL: 0015775 TTB: 0005514	ITC Fractional Indicator	3	MDP 3.0 Channel	386
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						