



Special Executive Report

DATE: April 26, 2017
SER#: 7894
SUBJECT: Initial Listing of Four (4) Natural Gas Futures Contracts

Effective Sunday, May 21, 2017, for trade date Monday, May 22, 2017, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will list four (4) natural gas futures contracts (the "Contracts") for trading on the CME Globex electronic platform and for submission for clearing via CME ClearPort as more specifically described below.

Contract Title	UK NBP Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures
Commodity Code	NBP
Rulebook Chapter	1002
Settlement method	Financial
Contract Size	10,000 MMBtu
Listing Schedule	Monthly contracts listed for the current year and the next three (3) calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
Minimum Price Fluctuation	\$0.001 per MMBtu
Value per tick	\$10
First Listed Month	June 2017
Block Trade Minimum Threshold	50 contracts
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.
CME Globex Matching Algorithm	FIFO

Contract Title	Dutch TTF Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures
Commodity Code	TTE
Rulebook Chapter	1003
Settlement method	Financial
Contract Size	10,000 MMBtu
Listing Schedule	Monthly contracts listed for the current year and the next three (3) calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
Minimum Price Fluctuation	\$0.001 per MMBtu
Value per tick	\$10
First Listed Month	June 2017
Block Trade Minimum	50 contracts

Threshold	
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.
CME Globex Match Algorithm	FIFO

Contract Title	Henry Hub NBP (ICIS Heren) Natural Gas Spread Futures
Commodity Code	NYP
Rulebook Chapter	1004
Settlement method	Financial
Contract Size	10,000 MMBtu
Listing Schedule	Monthly contracts listed for the current year and the next three (3) calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
Minimum Price Fluctuation	\$0.001 per MMBtu
Value per tick	\$10
First Listed Month	June 2017
Block Trade Minimum Threshold	50 contracts
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.
CME Globex Matching Algorithm	FIFO

Contract Title	Henry Hub TTF (ICIS Heren) Natural Gas Spread Futures
Commodity Code	THD
Rulebook Chapter	1005
Settlement method	Financial
Contract Size	10,000 MMBtu
Listing Schedule	Monthly contracts listed for the current year and the next three (3) calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
Minimum Price Fluctuation	\$0.001 per MMBtu
Value per tick	\$10
First Listed Month	June 2017
Block Trade Minimum Threshold	50 contracts
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.
CME Globex Matching Algorithm	FIFO

Trading and Clearing Hours:

CME Globex and CME ClearPort	Sunday - Friday 6:00 p.m. - 5:00 p.m. (5:00 p.m. - 4:00 p.m. Central Time/CT) with a 60-minute break each day beginning at 5:00 p.m. (4:00 p.m. CT)
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Exchange Fees:

UK NBP Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures

Dutch TTF Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures

	Member	Non-Member
Exchange Fees		
CME Globex	\$0.70	\$1.45
EFP	\$0.70	\$1.45
Block	\$0.70	\$1.45
EFR/EOO	\$0.70	\$1.45
Agency Cross	\$0.70	\$1.45

Processing Fees	Member	Non-Member
Cash Settlement	\$0.70	\$0.95
Other Fees		
Facilitation Fee	\$0.60	
Give-Up Surcharge	\$0.05	
Position Adjustment/Position Transfer	\$0.10	

Henry Hub NBP (ICIS Heren) Natural Gas Spread Futures

Henry Hub TTF (ICIS Heren) Natural Gas Spread Futures

	Member	Non-Member
Exchange Fees		
CME Globex	\$1.40	\$2.90
EFP	\$1.40	\$2.90
Block	\$1.40	\$2.90
EFR/EOO	\$1.40	\$2.90
Agency Cross	\$1.40	\$2.90

Processing Fees	Member	Non-Member
Cash Settlement	\$1.40	\$1.90
Other Fees		
Facilitation Fee	\$0.60	

Give-Up Surcharge	\$0.05
Position Adjustment/Position Transfer	\$0.10

For additional information, please contact:

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