

<b>New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs</b>					
<b>Listing Date</b>	<b>Trade Date Monday, February 08, 2016</b>				
<b>Product Exchange</b>	<b>NYMEX Chadv16-017</b>				
<b>Product Name &amp; Codes</b>	<b>Name</b>	<b>Clearing/Floor Code</b>	<b>Globex Code</b>	<b>SPAN Code</b>	<b>SPAN Combined Commodity Code</b>
	Henry Hub Natural Gas Financial <b>Synthetic</b> Calendar Spread( <b>Non-tradable</b> )	G44	G44	G44	NY-G44
	Henry Hub Natural Gas Financial Calendar Spread Option - Four Month – (Tradable)	G10	G10	G10	NY-G44
<b>Description</b>	Henry Hub Natural Gas Financial Calendar Spread Option(CSO) on Henry Hub Natural Gas Financial Future (HH)				
<b>Instrument Type</b>	Option				
<b>Regulatory Class</b>	Option				
<b>Trading Venues</b>	Globex, ClearPort & NYMEX Trading Floor				
<b>Trading Hours</b>	<b>Globex &amp; CPC:</b> Sunday - Friday 17:00 - 16:00, CT; No 17:00 session on Friday <b>NXPIT:</b> Monday – Friday 08:00 – 13:30 CT				
<b>Product Size</b>	10,000 MMBTU				
<b>Series Listing Convention</b>	12 4-Month Calendar Spreads				
<b>Initial Contracts</b>	March 2016 – February 2017				
<b>Minimum Price Increment</b>	0.001				
<b>Value Per Tick / Currency</b>	10,000 x 0.001 = \$10.00				
<b>Contract Multiplier (CVF)</b>	10,000				
<b>Exercise Style</b>	European				
<b>Block Eligible / Minimum Block Quantity</b>	Yes / 15				
<b>Exercise Price Intervals and Listings</b>	Ten strike prices in increments of 0.05 above and below the at-the-money strike price; and an additional five strike prices in increments of 0.10 above and below the highest and lowest 0.05 increment as described above. Strike price boundaries are adjusted according to futures price movements. And dynamically generated strikes.				
<b>Termination of Trading</b>	Option expires at the close of trading one business day immediately preceding the expiration of the first expiring Henry Hub Natural Gas Financial Futures (HH) leg in the spread.				
<b>Final Settlement Increment</b>	0.001				
<b>Final Settlement Date</b>	LTD				
<b>Delivery</b>	Financially Settled				

<b>Price Conventions</b>	<b>Trade Prices</b>	0.097 0.098 0.099	<b>Option Strikes</b>	2.50 2.55 2.60	<b>Globex Prices</b>	97 98 99
	<b>ITC Fractional Format</b>	0000097 0000098 0000099	<b>ITC Fractional Indicator</b>	3	<b>Market Data Platform Channel</b>	244
<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 (Trading Ops)</b>	(800) 438-8616	<b>Risk Management Dept. (Performance Bond)</b>	(312) 648-3888	<b>Market Regulation</b>	(312) 341-7970
<b>Pending All Relevant CFTC Regulatory Review Periods</b>						