

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
Listing Date	Trade Date Monday, January 25, 2016				
Product Exchange	NYMEX				
Product Name & Codes	Name	Clearing/Floor Code	Globex Code	SPAN Code	SPAN Combined Commodity Code
	Henry Hub Natural Gas Financial Calendar Spread Option - Four Month	G10	G10	G44	NY-G44
Description	Henry Hub Natural Gas Financial Calendar Spread Option				
Instrument Type	Option				
Regulatory Class	Option				
Trading Venues	Globex, ClearPort & NYMEX Trading Floor				
Trading Hours	Globex & CPC: Sunday - Friday 17:00 - 16:00, CT; No 17:00 session on Friday NXPIT: Monday – Friday 08:00 – 13:30 CT				
Product Size	10,000 MMBTU				
Series Listing Convention	12 4-Month Calendar Spreads				
Initial Contracts	March 2016 – February 2017				
Minimum Price Increment	0.001				
Value Per Tick / Currency	10,000 x 0.001 = \$10.00				
Contract Multiplier (CVF)	10,000				
Exercise Style	European				
Block Eligible / Minimum Block Quantity	Yes / 15				
Exercise Price Intervals and Listings	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.				
Termination of Trading	Option expires at the close of trading one business day immediately preceding the expiration of the first expiring Henry Hub Natural Gas Futures (NG) leg in the spread.				
Final Settlement Increment	0.001				
Final Settlement Date	LTD				
Delivery	Financially Settled				

Price Conventions	Trade Prices	0.097 0.098 0.099	Option Strikes	2.50 2.55 2.60	Globex Prices	97 98 99
	ITC Fractional Format	0000097 0000098 0000099	ITC Fractional Indicator	3	Market Data Platform Channel	244
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						