

Product	Trading Open	Trading Close	Delivery start time	Delivery end time	Delivery Periods	Contract Size	Product Name	Strip Name	Example
OCM TITLE DAY <sup>1</sup>	D-1 <sup>2</sup>   08:00	D+1   02:35	05:00	05:00	1	thm/day * Delivery Period	OCM TITLE DAY	DDD DD-MMM-YY	OCM TITLE DAY SAT 4-APR-15
OCM PHYSICAL DAY <sup>3</sup>	D-1   08:00	D+1   02:35	05:00	05:00	1	thm/day * Delivery Period	OCM PHYSICAL DAY	DDD DD-MMM-YY	OCM PHYSICAL DAY SAT 4-APR-15
OCM LOCATIONAL DAY 4	D-1   08:00	D+1   02:35	05:00	05:00	1	thm/day * Delivery Period	OCM LOCATIONAL DAY	DDD DD-MMM-YY	OCM LOCATIONAL DAY SAT 4-APR-15
OCM LOCATIONAL TWO DAY	D-1   08:00	D+1   02:35	05:00	05:00	2	thm/day * Delivery Period	OCM LOC 2 DAY	DD-MMM-YY - DD-MMM-YY	OCM LOC 2 DAY 4-APR-15 - 5-APR-15
OCM LOCATIONAL THREE DAY	D-1   08:00	D+1   02:35	05:00	05:00	3	thm/day * Delivery Period	OCM LOC 3 DAY	DD-MMM-YY - DD-MMM-YY	OCM LOC 3 DAY 4-APR-15 - 6-APR-15
OCM LOCATIONAL FOUR DAY	D-1   08:00	D+1   02:35	05:00	05:00	4	thm/day * Delivery Period	OCM LOC 4 DAY	DD-MMM-YY - DD-MMM-YY	OCM LOC 4 DAY 4-APR-15 - 7-APR-15
OCM LOCATIONAL FIVE DAY	D-1   08:00	D+1   02:35	05:00	05:00	5	thm/day * Delivery Period	OCM LOC 5 DAY	DD-MMM-YY - DD-MMM-YY	OCM LOC 5 DAY 4-APR-15 - 8-APR-15
OCM LOCATIONAL SIX DAY	D-1   08:00	D+1   02:35	05:00	05:00	6	thm/day * Delivery Period	OCM LOC 6 DAY	DD-MMM-YY - DD-MMM-YY	OCM LOC 6 DAY 4-APR-15 - 9-APR-15
OCM LOCATIONAL SEVEN DAY	D-1   08:00	D+1   02:35	05:00	05:00	7	thm/day * Delivery Period	OCM LOC 7 DAY	DD-MMM-YY - DD-MMM-YY	OCM LOC 7 DAY 4-APR-15 - 10-APR-15

Note: All timings or times of day are Greenwich Mean Time ("GMT") or British Summer Time ("BST") as applicable

## Example 1

The OCM Title Day Product OCM TITLE DAY SAT 4-APR-15 delivers between 05:00 on 4 April 2015 and 05:00 on 5 April 2015; it opens for trading at 08:00 on 3 April and closes for trading at 02:35 on 5 April.

## Example 2

The OCM Locational Four Day Product OCM LOC 4 DAY 4-APR-15 - 7-APR-15 delivers between 05:00 on 4 April 2015 and 05:00 on 8 April 2015; it opens for trading at 08:00 on 3 April and closes for trading at 02:35 on 5 April.

<sup>&</sup>lt;sup>1</sup>Trades relating to 'OCM Title Day' Products constitute OCM Title Trades as contemplated by the Trading Rules

<sup>&</sup>lt;sup>2</sup>D-1 refers to the calendar day prior to the calendar day during which the first Delivery Period (i.e. Gas Day) for the Product in question commences

D+1 refers to the calendar day following the calendar day during which the first Delivery Period commences

<sup>&</sup>lt;sup>3</sup>Trades relating to 'OCM Physical Day' Products constitute OCM Physical Trades as contemplated by the Trading Rules

<sup>&</sup>lt;sup>4</sup>Trades relating to 'OCM Locational Day', 'OCM Locational Two Day' etc., Products constitute OCM Locational Trades as contamplated by the Trading Rules