



EXCHANGE NOTICE

AUGUST 14, 2015

LISTING OF THREE NEW NATURAL GAS CONTRACTS ON SEPTEMBER 28, 2015

Beginning on trade date September 28, 2015, and pending regulatory approval, ICE Futures U.S. will list three new financial natural gas futures and options contracts for trading:

Henry LD1 Fixed Price Future 25K
Henry Penultimate Fixed Price Future 25K
Option on Henry Penultimate Fixed Price Future 25K

Contract specifications for these new contracts are attached to this notice.

FOR MORE INFORMATION:

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Henry LD1 Fixed Price Future 25K

Contract Description	A monthly cash settled Exchange Futures Contract based upon the monthly price published by NYMEX for the location specified in Reference Price A
Contract Symbol	HHL
Settlement Method	Cash settlement
Contract Size	25,000 MMBtus
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One tenth of a cent (\$0.001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18
Listing Cycle	Up to 156 consecutive monthly Contract Periods
Last Trading Day	Three Business Days prior to the first calendar day of the Contract Period
Final Settlement	Reference A Prices
Reference Price A	NATURAL GAS-NYMEX
a) Description	"NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date
b) Pricing Date	Last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date
c) Specified Price	Settlement Price
d) Pricing calendar	NYMEX
e) Delivery Date	Contract period
Final Payment Date	The first Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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Henry Penultimate Fixed Price Future 25K

Contract Description	A monthly cash settled Exchange Futures Contract based upon the monthly price published by NYMEX for the location specified in Reference Price A
Contract Symbol	HHP
Settlement Method	Cash settlement
Contract Size	25,000 MMBtus
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18
Listing Cycle	Up to 84 consecutive monthly Contract Periods
Last Trading Day	Four Business Days prior to the first calendar day of the Contract Period
Final Settlement	Reference A Prices
Reference Price A	NATURAL GAS-NYMEX
a) Description	"NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date
b) Pricing Date	One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date
c) Specified Price	Settlement Price
d) Pricing calendar	NYMEX
e) Delivery Date	Contract period
Final Payment Date	The first Clearing Organization business day following the Last Trading Day
MIC Code	IFED
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Option on Henry Penultimate Fixed Price Future 25K

Contract Description	A monthly Option on the corresponding Contract Period of the Henry Penultimate Fixed Price Future
Contract Symbol	HHP
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	25,000 MMBtus
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18
Listing Cycle	Up to 84 consecutive monthly Contract Periods
Last Trading Day	At 2:30pm EPT on the fourth Business Day prior to the first calendar day of the Contract Period
Option Style	European
Exercise Method	Automatic Only
Exercise Procedure	Manual exercise or abandon is not permitted
Exercise Day	The Last Trading Day
Automatic Exercise Provisions	Options which are "in the money", with respect to the average of the Reference Price A prices, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price. Options which are "out of the money" expire automatically.
Reference Price A	NATURAL GAS-NYMEX
a) Description	"NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date
b) Pricing Date	One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date
c) Specified Price	Settlement Price
d) Pricing calendar	NYMEX
e) Delivery Date	Contract Period
Strike Price Listing	A minimum of 10 Strike Prices in increments of \$0.25 per MMBtu above and below the at-the-money Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.01 increments
MIC Code	IFED
Clearing Venue	ICEU