

Henry LD1 Fixed Price Future

Contract Specifications

| 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 | Н |
| Settlement Method | Cash settlement |
| Contract Size | 2500 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 Price A |
| REFERENCE PRICE A | NATURAL GAS-NYMEX |
| a) Ref Price 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) Ref Price A - Pricing Date | Last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date |

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| c) Ref Price A - Specified Price | Settlement price |
|-----------------------------------|---|
| d) Ref Price A - Pricing calendar | NYMEX |
| e) Ref Price A - Delivery Date | Contract Period |
| Final Payment Date | The first Clearing Organization business day following the Last Trading Day |
| Markers | TAS (Trade at Settlement) |