

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	H
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	<u>TAS</u> (Trade at Settlement)