



# Henry LD1 Same Day Fixed Price Future

## Contract Specifications

|                               |   |
|-------------------------------|---|
| Description                   | A daily cash settled Exchange Futures Contract based upon the monthly price published by NYMEX for the location specified in Reference Price A.   |
| Contract Symbol               | SDH   |
| Settlement Method             | Cash settlement   |
| Contract Size                 | 2500 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                 | 6 consecutive Business Day Contract Periods   |
| Last Trading Day              | The Business Day equal to the 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 | Contract Period   |

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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    | First Nearby Month  |
| Final Payment Date                | The first Clearing Organization business day following the Last Trading Day |