

## Chapter 1129

### Natural Gas Fixed Swap - AB NIT 5a Fixed (CAD/GJ)

#### DESCRIPTION

A monthly cash settled swap based upon the settlement price(s) published by Canadian Gas Price Reporter for the location specified in the Floating Price A.

#### FLOATING PRICE A

The Floating Price for each contract month is equal to the arithmetic average of the NGX AB-NIT SAME DAY INDEX 5A (C\$/GJ) from and including the first day of the Calculation Period through and including the last day of the Calculation Period.

#### CONTRACT UNIT AND VALUE

The contract quantity shall be in GJ. Each contract shall be valued as the contract quantity in GJ, multiplied by the settlement price.

#### LISTING CYCLE

Up to 65 daily Contract Periods.

#### PRICES AND FLUCTUATIONS

Prices shall be quoted in Canadian dollars and cents per GJ. The minimum price fluctuation shall be \$0.001 per GJ. The minimum price increment will be \$0.0001. There shall be no maximum price fluctuation.

#### TERMINATION OF TRADING

Trading shall cease one Canadian Business Day prior to the first calendar day of the Contract Period.

#### FINAL SETTLEMENT

Delivery under the contract shall be by cash settlement in Canadian Dollars. Final settlement, following termination of posting for a contract month, will be based on the Floating Price A.

#### CURRENCY CONVERSION

Daily WRM Noon Rate for CAD per unit of USD as reporting by Refinitiv.