

## Chapter 1134

### Natural Gas Fixed Swap - NYMEX Henry Hub (LD) (CAD/GJ)

#### DESCRIPTION

A monthly cash settled swap based upon the monthly price published by NYMEX for the location specified in Floating Price A.

#### FLOATING PRICE A

The Floating Price for each contract month is equal to that day's settlement price for the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date.

#### 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 156 consecutive monthly 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 three Business Days 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.