

## Chapter 1133

### Natural Gas Fixed Swap - Chicago Fixed (CAD/MMBtu)

#### DESCRIPTION

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

#### FLOATING PRICE A

The Floating Price for each contract month is equal to the monthly price for Chicago City Gate, as published by NGI.

#### CONTRACT UNIT AND VALUE

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

#### LISTING CYCLE

Up to 108 consecutive monthly Contract Periods.

#### PRICES AND FLUCTUATIONS

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

#### TERMINATION OF TRADING

Trading shall cease one 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.