

## **AB NIT Swing Future**

## **Contract Specifications**

Description	A daily cash settled Exchange Futures Contract based upon the daily price published by Canadian Gas Price Reporter for the location specified in Reference Price A.
Contract Symbol	ASS
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	Up to 65 consecutive daily Contract Periods
Last Trading Day	The Business Day prior to the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	NATURAL GAS NGX AB-NIT DAY AHEAD (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

a) Ref Price A - Description	"NATURAL GAS NGX AB-NIT DAY AHEAD (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "NGX AB-NIT Day Ahead Index: Avg. Price US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.
b) Ref Price A - Pricing Date	Each day that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Average
d) Ref Price A - Pricing calendar	Canadian Gas Price Reporter
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The Clearing Organization business day following the second Canadian business day following the Last Trading Day