Index Methodology Factsheet

GX0020925: BIDMONTH NATURAL GAS TCPL ALBERTA AECO C

INDEX DESCRIPTION

The monthly market volume-weighted average at TCPL Alberta AECO C for prompt month gas flow.

INDEX DETAILS

Start date	2021-06-03
Commodity	Natural Gas
Frequency	Daily
CCY / UOM	USD / MMBTU
Increment	0.00001
Periods	1,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	Delivered
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

Traded gas packages refer to dry, pipeline-quality natural gas that meets the specific Btu content and compositional standards required by each pipeline. Gas is treated and processed prior to injection to ensure it complies with these requirements, removing the need to adjust for differences in quality across various sources.

CRITERIA FOR INCLUSION

Index calculation inputs comprise trades (financial basis, physical index, and physical basis, where the physical basis is negotiated during bidmonth and settled against the final NYMEX price), bids, offers, market valuations, and spreads to the closest-trending secondary benchmark

- Trades transacted during the month before 3:00pm CT on NYMEX expiration
- For next month delivery
- For at least 100 MMBtu/day
- Physical Locations included are AECO, Aeco, aeco(index 7a / 5a swing), aeco-empress, aeco-nova-5A, aeco-nova-7a, Nova-Alberta

ASSESSMENT TIMES

TIME	DETAILS
1500	Houston Close

CALCULATION APPROACH

TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	Y
Sole-sourced data from trading principals accepted	N
Inter-affiliate data accepted as valid	N

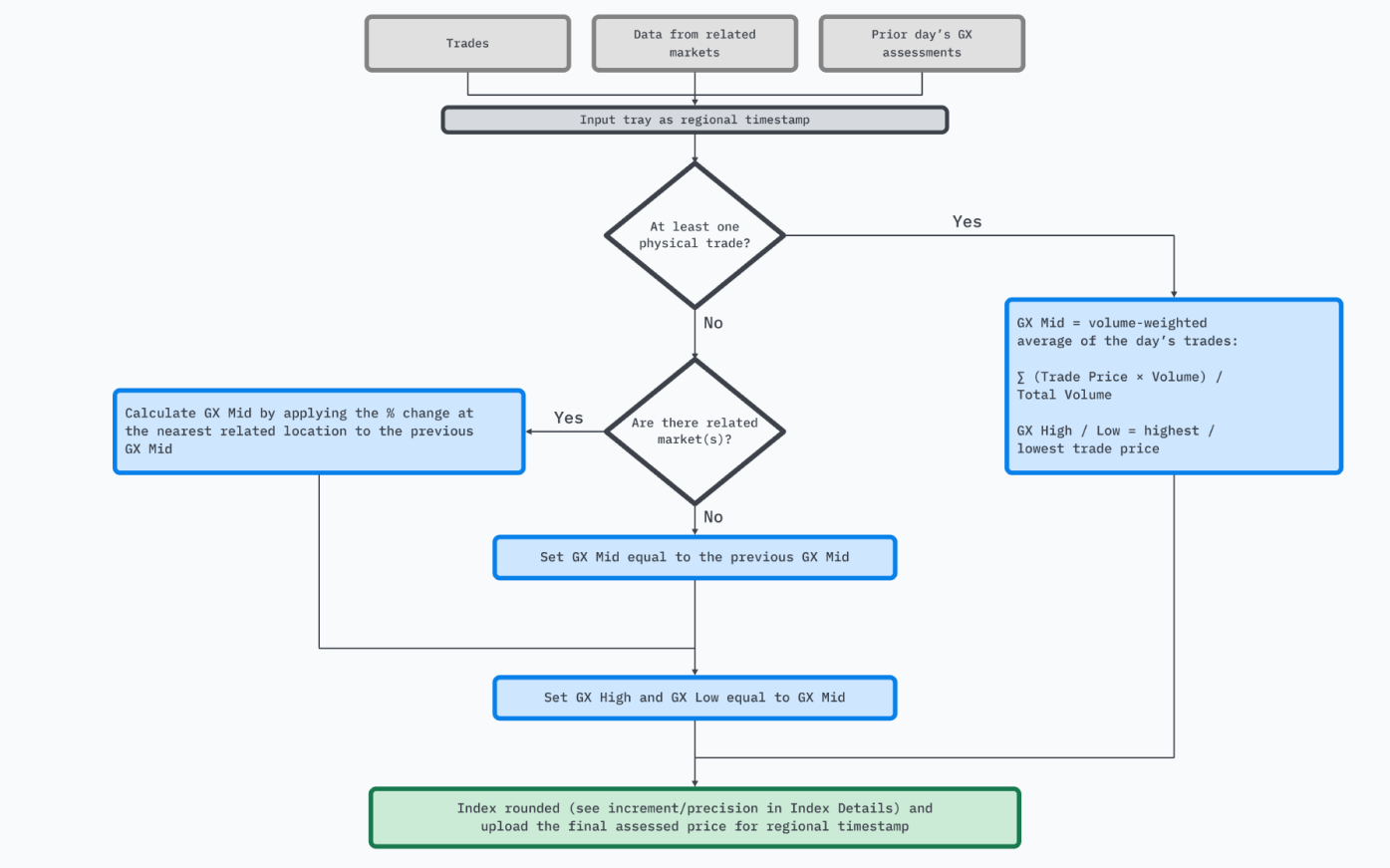
** Assessed prices will show 0 trade count and volume **

FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2025-10-01
Factsheet valid to	(ongoing)

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