Index Methodology Factsheet

GX0020936: FIXED PRICE NEXT DAY NATURAL GAS EMERSON GREAT LAKES DELIVERY POINT

INDEX DESCRIPTION

The daily market volume-weighted average at Emerson Great Lakes for Next Day gas flow.

INDEX DETAILS

Start date	2021-06-28
Commodity	Natural Gas
Frequency	Daily
CCY / UOM	CAD / GJ
Increment	0.001
Periods	1,Prompt
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, bids, offers, market valuations, spreads to closest-trending secondary benchmark

- Occurring and received between 0600-1300 (CT)
- For Next Day Delivery
- For at least 100 MMBtu/day
- Physical Locations included are TCPL-Emerson 2

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

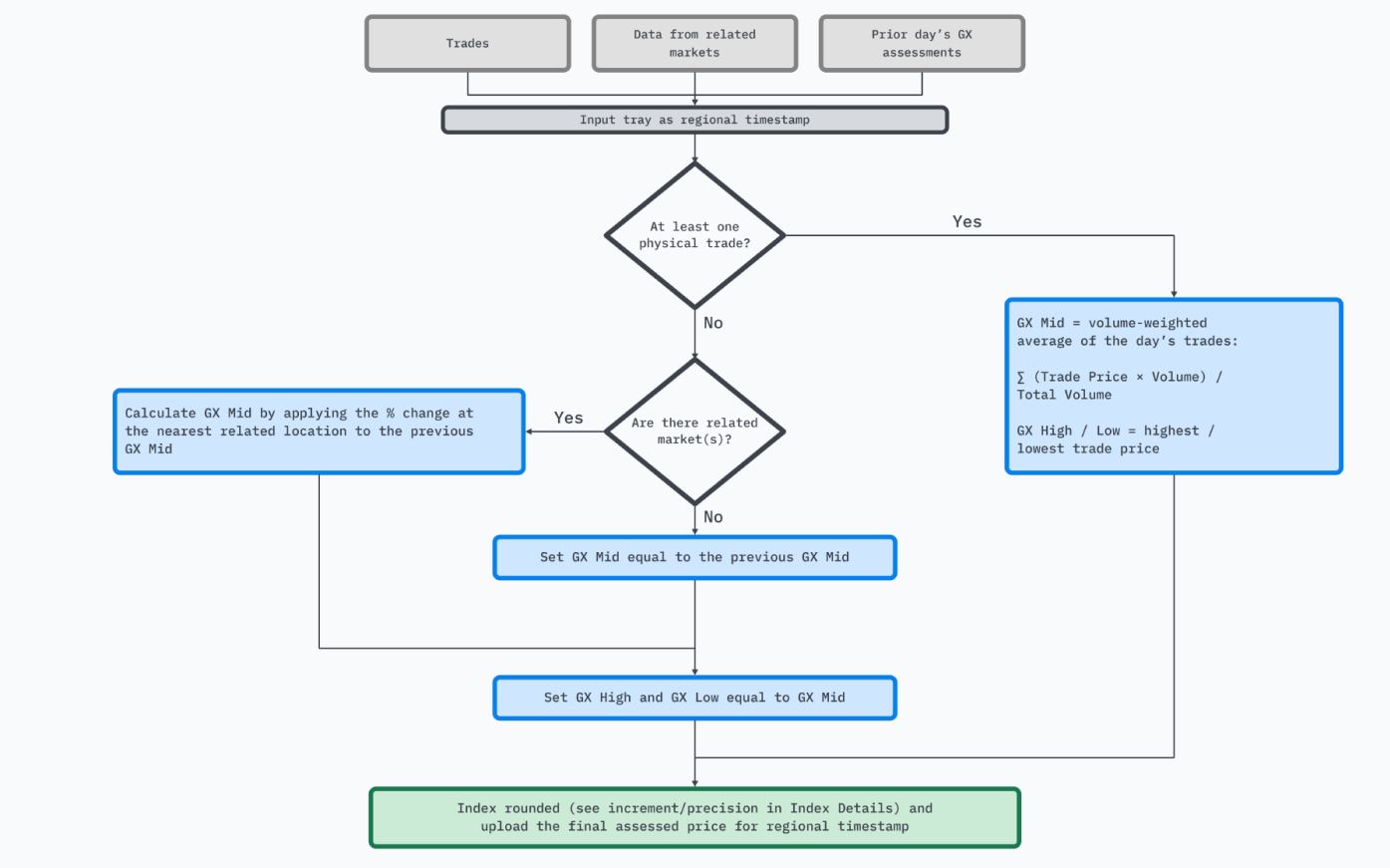
** Assessed prices will show 0 trade count and volume **

FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2025-09-15
Factsheet valid to	(ongoing)

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