Index Methodology Factsheet

GX0022452: FIXED PRICE CURRENT DAY NATURAL GAS TCPL ALBERTA AECO CAD

INDEX DETAILS

Start date	2021-06-29
Commodity	Natural Gas
Frequency	Daily
CCY / UOM	CAD / GJ
Increment	.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

ASSESSMENT TIMES

TIME	DETAILS
1600	Chicago 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

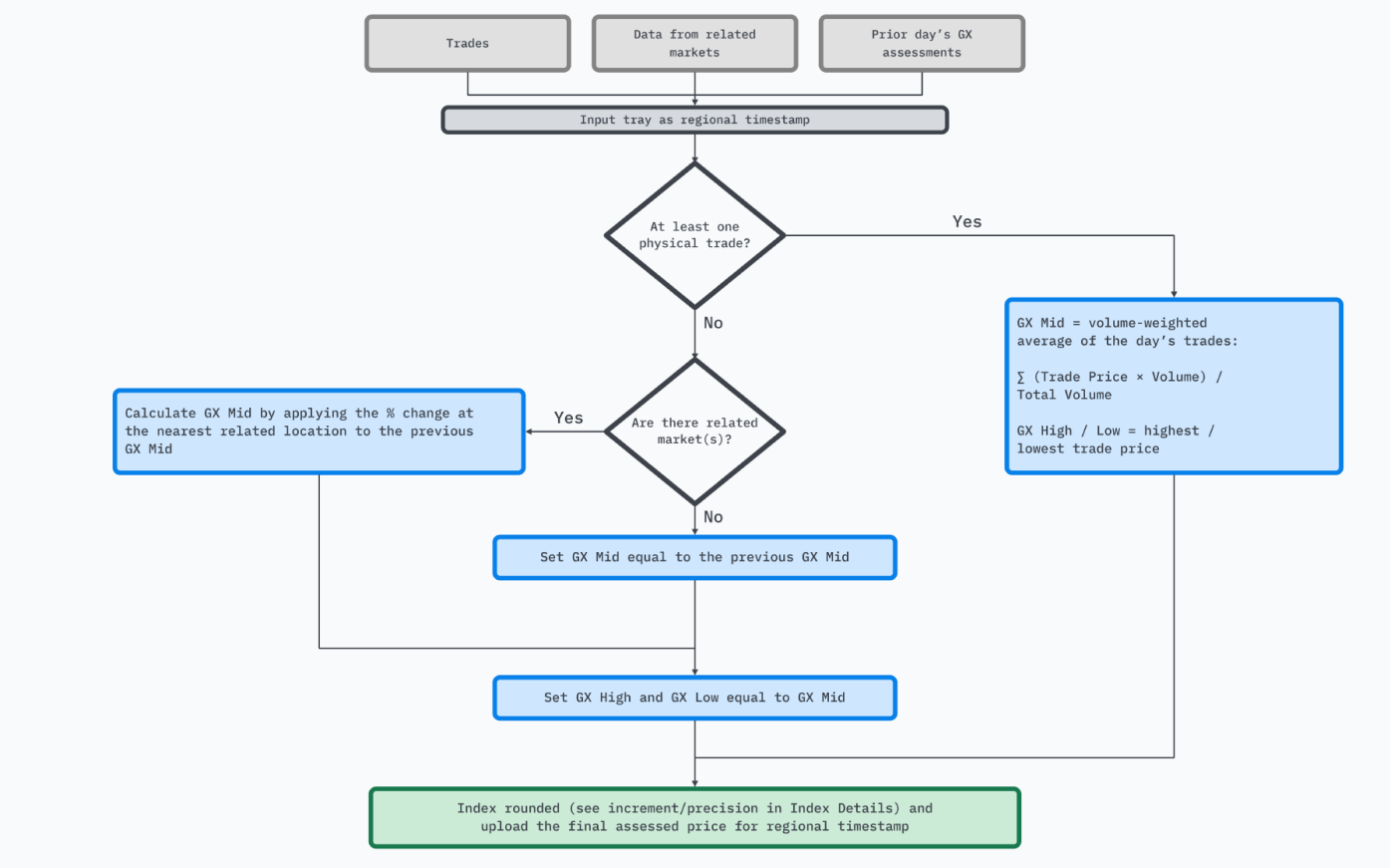
** Assessed prices will show 0 trade count and volume **

FACTSHEET INFORMATION

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

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