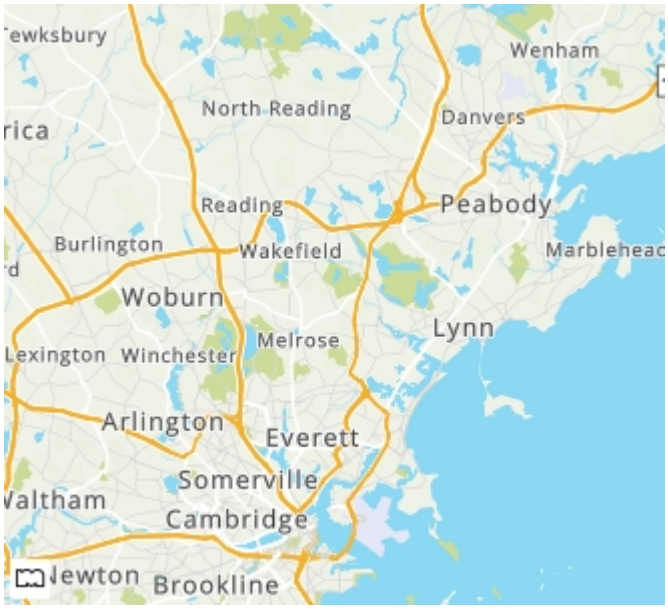
Index Methodology Factsheet

# GX0020279: FIXED PRICE CURRENT DAY NATURAL GAS ALGONQUIN CITYGATE

## INDEX DETAILS

| | |
|---|---|
| Start date | 2021-01-05 |
| Commodity | Natural Gas |
| Frequency | Daily |
| CCY / UOM | USD / MMBTU |
| 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 | 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 **

## ALIAS DEFINITION

| ALIAS | TIME | PERIOD TYPE | PERIOD |
|---|---|---|---|
| AGLGCFPCD | 1600 | Prompt | 1 |

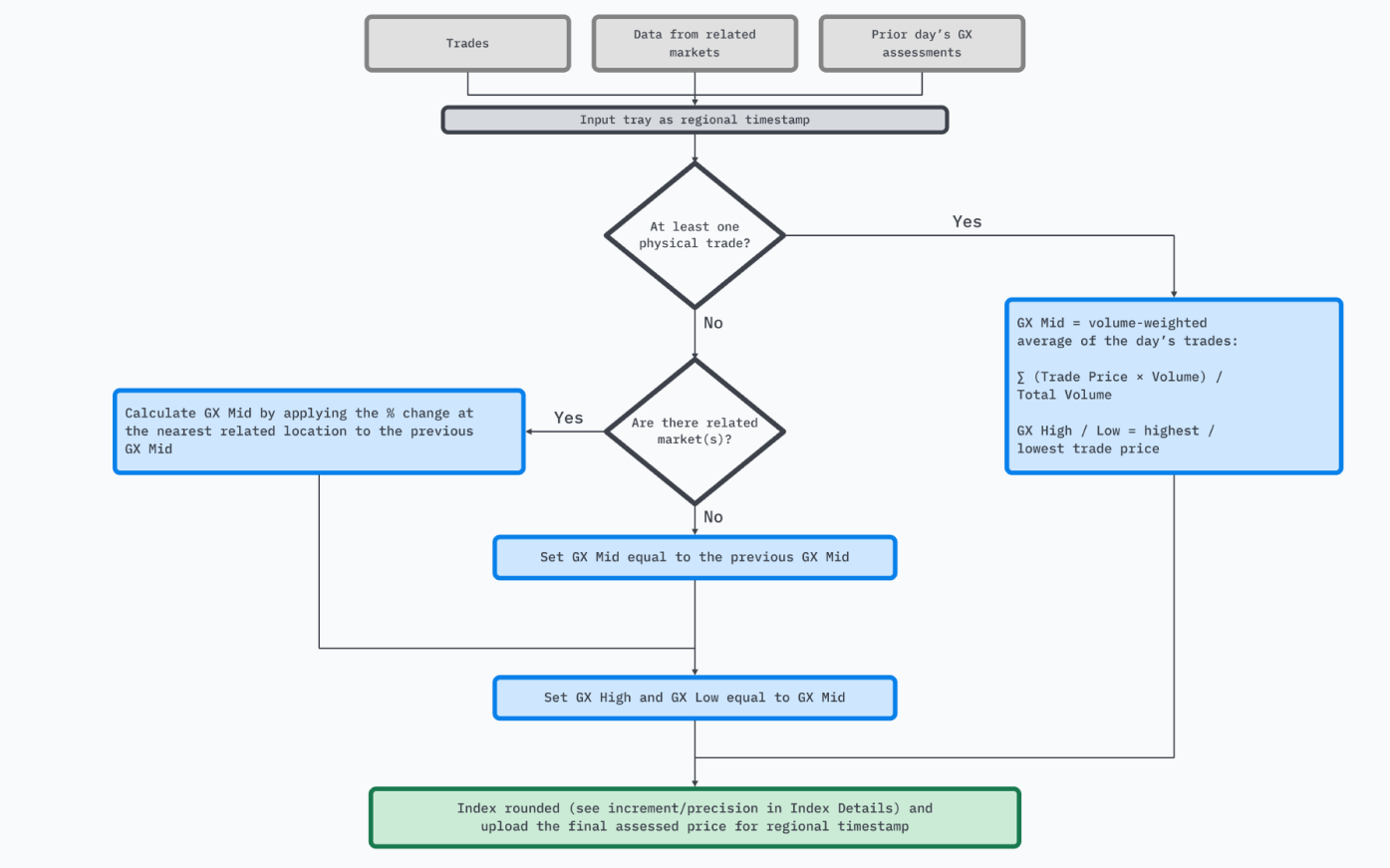
## LOCATION

## FACTSHEET INFORMATION

| | |
|---|---|
| Factsheet version | 1 |
| Factsheet valid from | 2024-02-21 |
| Factsheet valid to | (ongoing) |

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