Index Methodology Factsheet

GX0020327: FIXED PRICE CURRENT DAY NATURAL GAS NIAGARA

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
NIAGFPCD	1600	Prompt	1

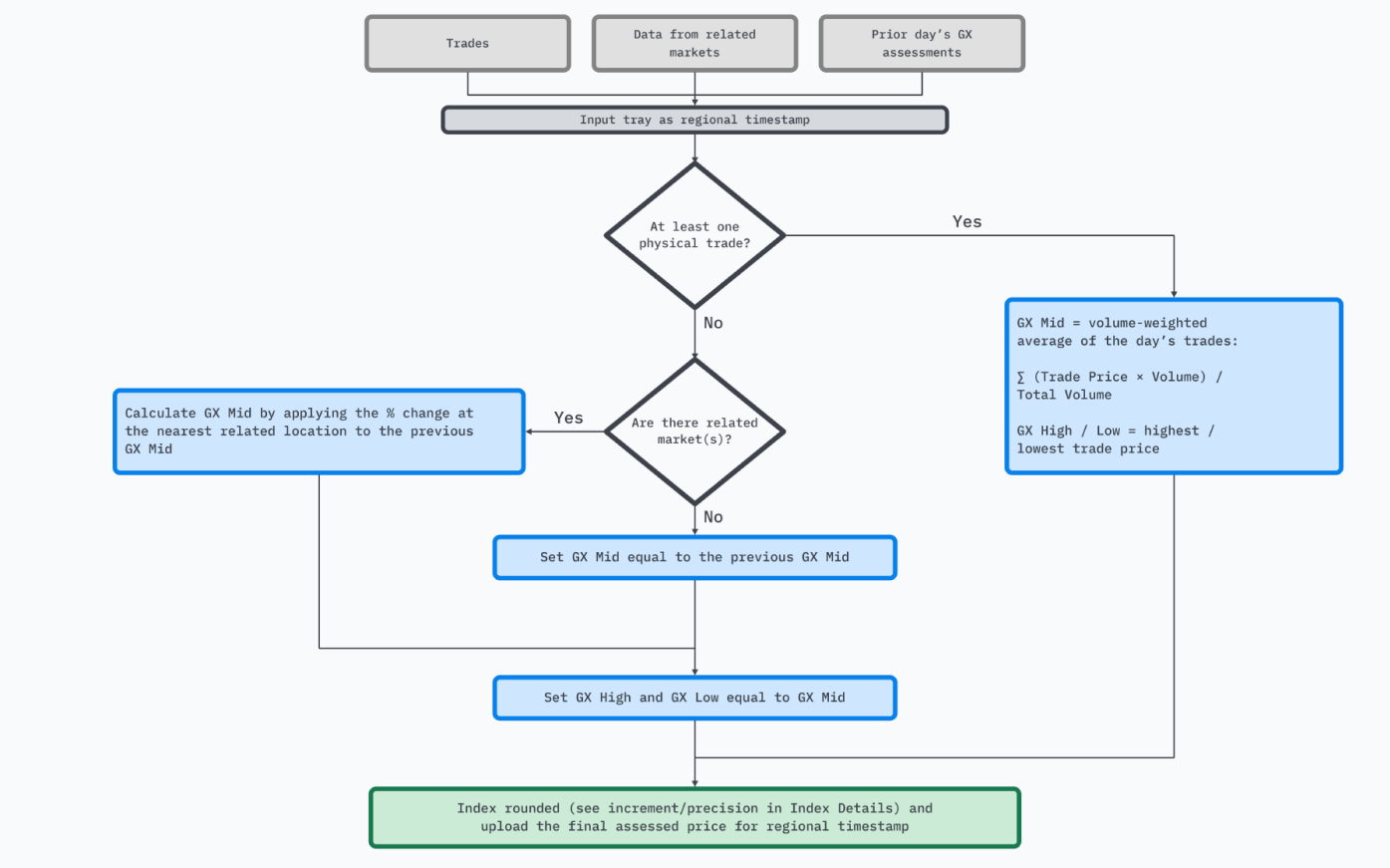
LOCATION

FACTSHEET INFORMATION

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

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