Index Methodology Factsheet

GX0022208: NATURAL GAS NL TTF

INDEX DESCRIPTION

The Title Transfer Facility (TTF) is the primary virtual trading point for natural gas in the Netherlands, operated by Gasunie Transport Services. It serves as the benchmark hub for Northwest European gas markets.

INDEX DETAILS

Start date	2014-01-02
Commodity	Natural Gas
Frequency	Daily
CCY / UOM	EUR / MWh
Increment	0.001
Periods	1,Season; 1,Day; 1,GasYear; 2,Month; 1,Quarter; 1, Weekend; 1,Year
Data types	Index
Pricing basis	Flat
Delivery basis	Delivered
Trading hub	Europe
Timezone	Europe/London
Holiday calendar	Holidays_EU_NatGas

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

Index calculation inputs comprise trades, bids, offers, market valuations, spreads to closest-trending hubs
- Priority for inputs at 16:30:00pm
- Firm, unconditional trades take precedence over bids/offers

Delivery periods covered
- Day-Ahead (delivery gas day D+1)
- Weekend-Ahead (Friday assessment for Sat/Sun delivery)
- Balance of the Month, MA, QA, SA, YA (coming soon)

ASSESSMENT TIMES

TIME	DETAILS
1630	London Close
1630	London 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

VWAP expressed in EUR/MWh

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2014-01-02
Factsheet valid to	(ongoing)

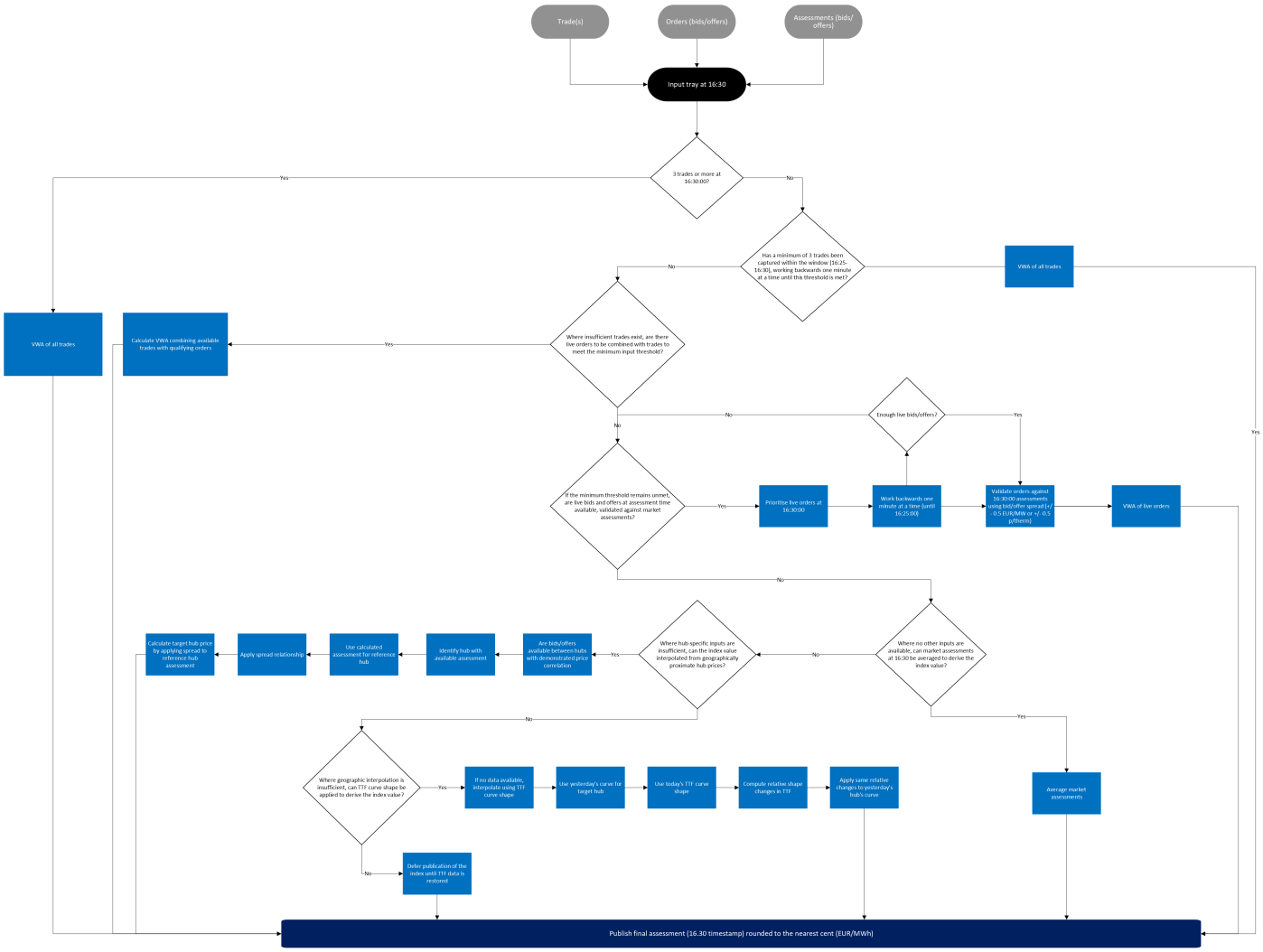
RELATED INDEXES

CHILD INDEXES:

- GX0022556 Natural Gas NL TTF vs Natural Gas AU CEGH
- GX0022557 Natural Gas NL TTF vs Natural Gas BE ZTP
- GX0022558 Natural Gas NL TTF vs Natural Gas DE THE
- GX0022555 Natural Gas NL TTF vs Natural Gas FR PEG
- GX0022554 Natural Gas NL TTF vs Natural Gas UK NBP

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