Index Methodology Factsheet

GX0022212: NATURAL GAS AU CEGH

INDEX DESCRIPTION

The Central European Gas Hub (CEGH) is Austria's virtual trading point for natural gas, located at the Baumgarten entry point, a major transit node connecting Russian pipeline gas with Western and Southern European markets.

INDEX DETAILS

Start date	2020-11-06
Commodity	Natural Gas
Frequency	Daily
CCY / UOM	EUR / MWh
Increment	0.001
Periods	1,Season; 1,Day; 1,GasYear; 1,Quarter; 2,Month; 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	2020-11-06
Factsheet valid to	(ongoing)

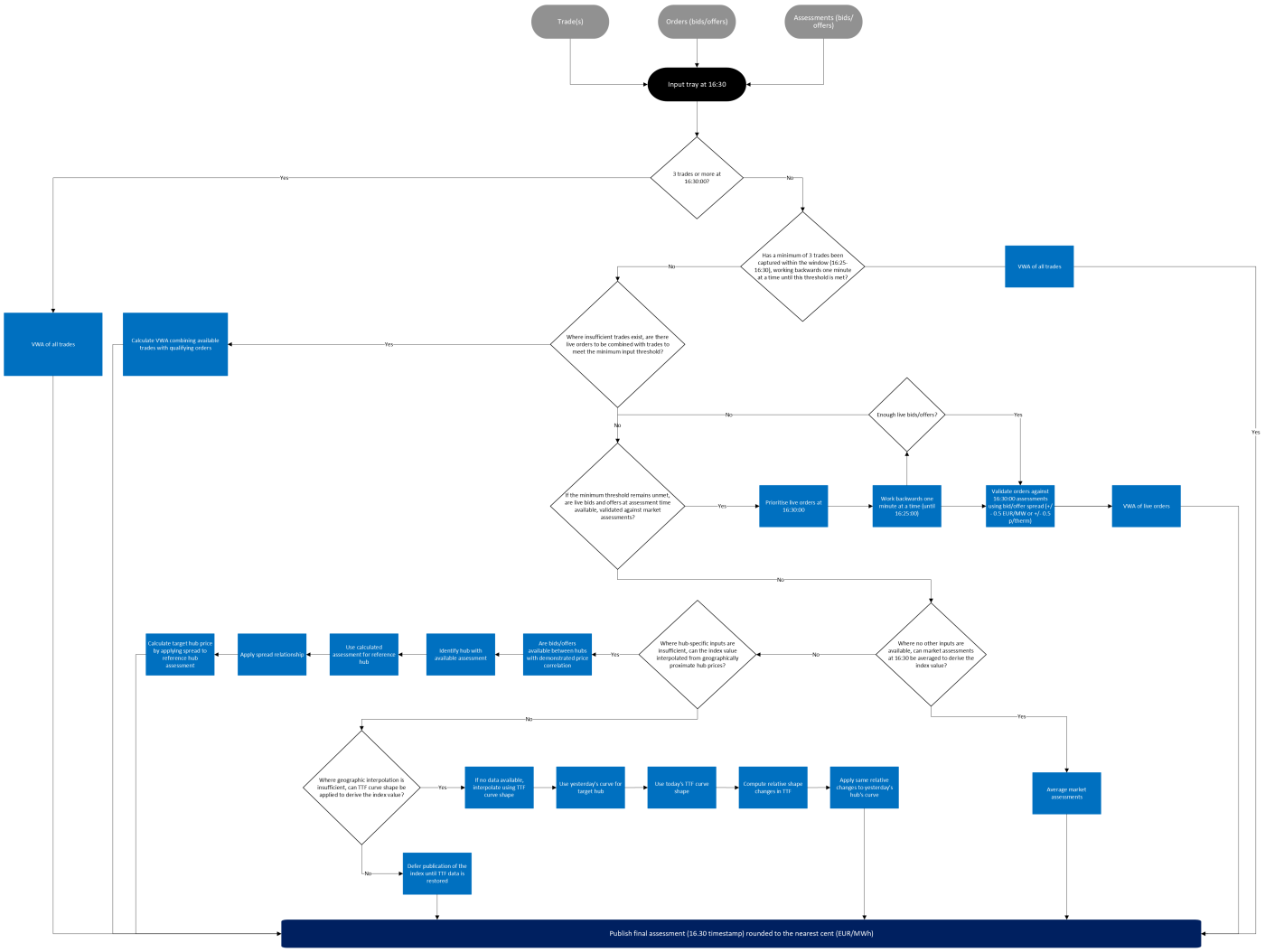
RELATED INDEXES

CHILD INDEXES:

GX0022556 Natural Gas NL TTF vs Natural Gas AU CEGH

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