Index Methodology Factsheet

GX0022215: NATURAL GAS CZ VTP

INDEX DESCRIPTION

The Virtual Trading Point (VTP) is the Czech Republic's virtual hub for natural gas trading, operating within the transmission network managed by NET4GAS, the exclusive gas transmission system operator in the Czech Republic. The Czech gas transmission system plays a central role in supplying gas to Central and Eastern Europe as well as to Germany and Western Europe, with the VTP serving as the domestic trading point within this strategically important corridor.

INDEX DETAILS

Start date	2024-10-01
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)
- Balance of the Month, MA, QA, SA, YA (coming soon)

ASSESSMENT TIMES

TIME	DETAILS
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

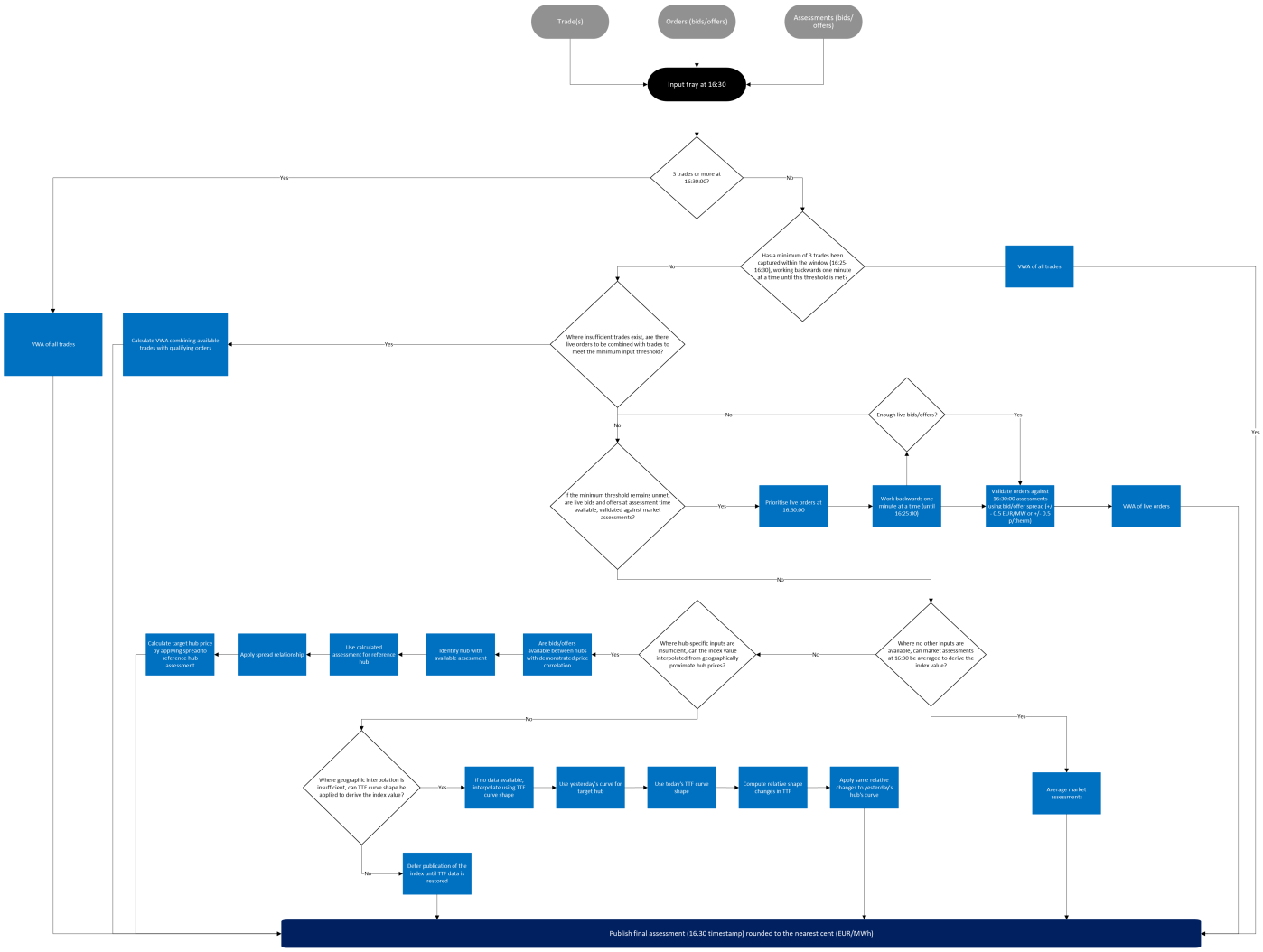
VWAP expressed in EUR/MWh

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2024-10-01
Factsheet valid to	(ongoing)

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