Index Methodology Factsheet

GX0022558: NATURAL GAS NL TTF VS NATURAL GAS DE THE

INDEX DETAILS

Start date	2021-01-04
Commodity	Natural Gas
Frequency	Daily
CCY / UOM	EUR / MWh
Increment	0.001
Periods	1,Day
Data types	Index
Pricing basis	Diff
Delivery basis	Delivered
Trading hub	Europe
Timezone	Europe/London
Holiday calendar	Holidays_EU_NatGas

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

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2021-01-04
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0022209 Natural Gas DE THE

GX0022208 Natural Gas NL TTF

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