



argusmedia.com

Reliable forward curves for natural gas and electricity

Forward curves provide assessments of market value for forward contracts and financial swaps contracts at pre-determined time periods such as months and calendar years. They are not forecasts of future values, but instead are assessments of the price of delivery of a commodity at a future date if transacted today.



Mitigate risk with reliable forward curves

Argus forward curves are informed by independent data and based on a robust, industry-specific methodology. They provide you with the reliable data you need for effective decision making.

Natural gas forward curves »	Electricity forward curves »	Heat rate forward curves »	Correlation curves »	Implied volatility curves »
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Comprehensive, timely and independent:

- All key natural gas and electricity markets across North America
- Forward views from 2 years to 25 years
- Informed by a range of trusted market sources
- Complete data sets, delivered on time

Support your risk management and analytical processes

You can rely on Argus forward curves to support a range of risk management processes, analysis and trading decisions.

Mark-to-market (MTM)	Risk analysis	Asset valuation
Proprietary MTM curve validation	Curve validation	Project planning
Accounting compliance	Value-at-risk (VaR)	Structured transactions
Trading P&L, hedging	Risk disaggregation	Capex
Trading validation	Potential future exposure (PFE)	Project finance
Counterparty margining	Monte Carlo simulations	

Have the data you need, delivered the way you want

Save time with the seamless integration options available for data delivery. From datafeeds, to third party partners, Argus Direct, excel add-in or email – you can choose how you want to access the data.

Contact us for more information:
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Explore Argus North American natural gas and electricity forward curves

Commodity	Argus Service	Locations	Forward period	Mid-market & bid/offers	Monthly, quarterly, seasons, calendars	Pricing format
Natural gas curves	Natural gas forward curves	84 natural gas locations	7 years forward	Mid-market & bid/offers	Monthly, quarterly, seasons, calendars	Fixed price and basis
	Long-term natural gas forward curves	84 natural gas locations	25 years forward	Mid-market	Monthly	Fixed prices
	Natural gas implied volatility curves	84 natural gas locations	2 years forward	ATM & volatility smiles	Monthly	Expressed as a %
Electricity curves	Electricity forward curves	71 electricity markets	7 years forward	Mid-market & bid/offers	On peak, off peak and round-the-clock	Fixed prices & NYMEX heat rates
	Electricity long-term forward curves	71 electricity markets	25 years forward	Mid-market	Monthly	Fixed prices & NYMEX heat rates
	Electricity implied volatilities	20 electricity markets	2 years forward	ATM & volatility smiles	Monthly	Expressed as a %
Heat rate curves	Heat rate forward curves	71 electricity markets	7 years forward	Mid-market & bid/offers	On peak, off peak and round-the-clock	Heat rates
Correlation curves	Natural gas/electricity correlations	71 electricity markets	19 different tenors	5, 10, 20, 30 and 50 day correlations	On peak, off peak and round-the-clock	Expressed as a %

Explore Argus forward curves data

You'll be able to experience the benefits of:



Reliable, unbiased information



Complete and timely data sets



Convenient data delivery

Get started today:

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Argus forward curves are part of our data science portfolio, which uniquely pairs our one-of-a-kind deals and prices database with our ability to apply decades of market knowledge and constant market interaction which customise the algorithms.

Learn more at www.argusmedia.com/data-science