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 »

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

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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	

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Commodity	Argus Service	Locations	Forward period	Mid-market & bid/offers	Monthly, quarterly, seasons, calendars	Pricing format
Natural gas curves	Natural gas forward curves	81 natural gas locations	7 years forward	Mid-market & bid/offers	Monthly, quarterly, seasons, calendars	Fixed price and basis
	Long-term natural gas forward curves	81 natural gas locations	25 years forward	Mid-market	Monthly	Fixed prices
	Natural gas implied volatility curves	80 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

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