

PEGAS Futures Indices

Presentation to Customers
Paris, 05/09/2017

PEGAS Futures Indices

Calculated for all contracts

- Settlement Prices

Publication every business day

Based on the Front Month contract

- Front Month Index
- EGIX Daily and Monthly (Regulated Market only)

Publication every business day

PEGAS Settlement Prices

Delivery Area: [CEGH VTP](#), [ETF](#), [GPL](#), [NCG](#), [PEG](#), [PSV](#), [TTF](#), [ZEE](#), [ZTP](#)

Contracts: The index is computed for all Futures contracts

Calculation methodology: Volume-weighted average price of the trades executed on Regulated Market and Non-MTF during the settlement window

Back-up methodology: if no trades happened during the settlement window, Pownext uses the orders posted in the 2 orderbooks under certain conditions

- If the orders don't fulfil the necessary conditions, Pownext can trigger a Price Committee.
- These procedure are described in details in Pownext Derivatives Market Notices.

Publication time: Published every business day at 18:45 CET

PEGAS Monthly Index

Delivery Area: [CEGH VTP](#), [ETF](#), [GPL](#), [NCG](#), [PEG](#), [PSV](#), [TTF](#), [ZEE](#), [ZTP](#) Contracts: the index is computed for the Front Month

Calculation methodology: average price of the all Settlement Prices of this Front Month contract

Publication time: published every business day at 18:45 CET

PEGAS European Gas Index (EGIX)

Delivery Area: CEGH VTP, ETF, GPL, NCG, PEG, PSV, TTF, ZEE, ZTP, German area (NCG and GPL)

Contracts: the index is computed for the Front Month

Daily EGIX: volume-weighted average price of the trades executed on Regulated Market during the trading day (8am to 6pm CET)

Back-up methodology: if less than 3 trades were concluded during the day, the daily index corresponds to the Closing Price for this Front Month.

- For the German area, it corresponds to the arithmetic mean of the Settlement Prices for GPL and NCG Front Month.

Monthly EGIX: arithmetic mean of all published Daily EGIX for a specific Front Month

Publication time: Published every business day at 18:45 CET

Index distribution

EEX MIS delayed-data distribution services:

- EEX proposes a service of data distribution for PEGAS markets
- This service is free of charge for Powernext trading members

For more information

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