S&P Global
Platts

ICE

Risk Products Quick Reference

Market-based forward prices – not forecasts

Forward Curves

Editorial

- Platts Forward Curves (PFC)
- Daily
- Global Oil, Refined Products and Petrochemicals, LNG
- European Nat Gas and Power
- North Amer. NGLs
- Up to 36 months, depending on product
- Assessed by Editors from Market Participants
- Uses Platts Market-On-Close Methodology

Quantitative

- M2M, M2MS, QFC, FtS
- Daily, Monthly
- Global Oil, Refined Products and Petrochemicals, LNG, NGLs
- North Amer. NGLs, Nat Gas and Power
- Up to 20 years, depending on product and delivery
- Combination of Spot Relationship, PFCs and ICE Futures
- Extends spots and PFCs in time, location, closing and product

Volatility

Oil Analytics

- Monthly, by 10th business day
- Statistical analytics around crude oil and petroleum product volatilities, providing an outlook on price and risk development

Implied Volatility

- Daily
- Global Oil and Refined Products
- North Amer. Nat Gas and Power
- Up to 5 years, depending on product
- Based on ICE Options data, QFCs
- Extends quoted markets in time, location, strikes and type of option

(Coming in 2018)

Overview ONLY. See Coverage and Methodology docs for details.

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