Natural Gas Historical Futures Prices  Aug 2016

Definition:

*Futures contract*: Contracts or agreements between buyers and sellers of physical commodities or financial instruments for a predetermined price at a predetermined date. As a buyer you are agreeing to buy something that a seller has not yet produced for a set price.

**Delivery Month Codes:**

- F – January
- G – February
- H – March
- J – April
- K – May
- M – June
- N – July
- Q – August
- U – September
- V – October
- X – November
- Z – December

**Natural Gas Futures Tickers – Examples:**

- NGA <CMDTY> Natural Gas active contract
- NGK4 <CMDTY> Natural Gas May 2014 contract
- NGH5 <CMDTY> Natural Gas March 2015 contract
- NGV6 <CMDTY> Natural Gas October 2016 contract
- NG1 <CMDTY> Natural Gas Generic 1st contract (based on a 1-month natural gas contract)
- NG36 <CMDTY> Natural Gas Generic 36th contract (based on a 36-month contract)

**Natural Gas Historical Futures Data in Bloomberg Professional:**

**Active futures contracts:**

Click on the yellow CMDTY key and then the green <GO> key

Click on GLCO (Global Commodities)

Look at the choices under Energy and select the trading hub you are interested in e.g. NYMEX Nat Gas.

Click on the trading hub to display a window with the data options available.

CT (Contract table) will provide a list of all active futures contracts for natural gas from that trading hub.

*e.g. Aug 19 contract or (NGQ19 Comdty) – this contract is for delivery Aug. 2019.*

**NG**  
Crude Oil  
**Q**  
August  
**19**  
2019
Generic futures:

The ticker for Natural Gas – NYMEX - is NG

To retrieve information, prices etc. for a generic contract of a specific duration, add the “series number” (similar to the number of months) after the ticker

  e.g. To retrieve information and historic pricing for a generic 24 month natural gas contract on the NYMEX exchange, type: NG24 < yellow Cmdty key> <GO> This will display the call-up page or menu for all the information you may retrieve about a generic 24 month natural gas contract.

  - DES - a description of the contract
  - GP - graph of historical price with tabular data on subsequent pages (date range, periodicity, currency may be changed. Remember to hit <GO> to reload the screen after editing any amber box).

  To export tabular price data to Excel, use the pull-down menu on the red “Edit” tab to “Copy data to clipboard” and then open an Excel document and paste the data. You may also right click on the graph and then select “Copy/Export Options”.

To find historical natural gas futures prices using Bloomberg Excel Import Data feature:

At the Bloomberg terminal use the start menu to open Excel

Click on the “Bloomberg” tab in the top toolbar

Look for the “Import Data” icon on the toolbar and use the pull-down menu to select “Real-Time/Historical”, then “Historical End of Day” to open the wizard. This wizard will guide you through the retrieval process.

Market sector: Select Comdty

Security identifier: Enter “natural gas future”.

A list of possible identifiers will appear. Look through this list to select the future contract you are interested in, e.g. NG1 Comdty etc. Note that both specific contracts and generic contracts are available.

Double click on the identifier to add it to the “Selected securities” area of the screen.

If you wish to compare several natural gas future contracts, add additional ones in the same manner.

When you have added all the items you wish to the “selected securities” list, click on “Next”.

The next screen allows you to select the data fields you would like to retrieve.

To retrieve historical spot prices, enter “Last price” in the “Search text” box and click on “Search”.

From the list of options provided, double click on “Last price (PX_LAST)” to add this data field to the “Selected fields” area of the screen. Click “Next”.
Select date range & periodicity: Specify the periodicity (daily, weekly, monthly, etc) and the date range. Click “Next”.

Examine the subsequent screens to make any further modifications to your data retrieval.

Click on "Finish" to populate the spreadsheet with the requested data.

You may save the spreadsheet to a memory stick or save to the H drive and e-mail