

NGI Data Spec & Automation

(Updated April 19, 2017)

What Is an NGI Datafeed?

Along with distributing price data via the published newsletter PDFs (*NGI's Daily GPI, NGI's Bidweek Survey, etc.*), data from NGI are also available in the form of Excel-readable files that can be retrieved easily in several different ways. The six newsletters that have a corresponding *NGI datafeed* are:

1. *NGI's Daily Gas Price Index (Daily series)*
2. *NGI's Weekly Gas Price Index (Weekly series)*
3. *NGI's Bidweek Survey (Bidweek series)*
4. *NGI's MidDay Price Alert (MidDay series)*
5. *NGI's Shale Price Indices (Shale series)*
6. *NGI's Forward Look (Forward series)*

How Do I Access an NGI Datafeed Series?

NGI Datafeed Series are subscription services that can be added on to your existing newsletter subscription. For more information on how to subscribe to an *NGI Datafeed Series* please reach out to info@naturalgasintel.com.

For specifics on accessing each of *NGI's Datafeed Series* please see the below section for that series.

What Do the Datafeed Files Look Like?

Most *NGI Datafeed Series* are distributed in the form of a tab-delimited text file. To see an example of these files for our Daily, Weekly, Bidweek, Shale & MidDay series you can navigate to the sample links below and follow the instructions to open them in Excel.

Example Daily series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Daily-GPI/2013/10/20131021td.txt>

Example Weekly series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Weekly-GPI/2013/01/20131021wt.txt>

Example Bidweek series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Bidweek/2013/10/20131001bw.txt>

Example Shale series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Shale/2013/01/20131021sd.txt>

Example MidDay series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Midday/2017/03/20170303md.txt>

To open these files in Excel:

1. *Open the file in your browser by navigating to the file URL (examples above).*
2. *Once the page has loaded you will see the data on the screen in tab-delimited format. Right-click anywhere on the page and choose "Save Page As".*

- Once you've saved the page, navigate to the file on your local drive, right-click it, and select "Open with Excel". If you the option to "Open with Excel" when you right-click the file, you can instead open Excel first and then use Excel's menus to navigate and open the file from your drive. Once opened, the file should look like what you see below:

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q
1	PointCode	Issue Date	Trade Date	Region	Pricing Po	Low	High	Average	Volume	Deals	Delivery S	Delivery End Date					
2	STXAGUAI	#####	#####	South Tex	Agua Dulce							#####	#####				
3	STXFGTZ1	#####	#####	South Tex	Florida Ga	3.69	3.7	3.69	38		6	#####	#####				
4	STXNGPL	#####	#####	South Tex	NGPL S. T)	3.63	3.66	3.65	270		36	#####	#####				
5	STXTENN	#####	#####	South Tex	Tennessee	3.63	3.65	3.63	265		42	#####	#####				
6	STXTETCO	#####	#####	South Tex	Texas East	3.6	3.64	3.63	72		13	#####	#####				
7	STXST30	#####	#####	South Tex	Transco Zc	3.62	3.65	3.63	58		14	#####	#####				
8	ETXCARTH	#####	#####	East Texas	Carthage	3.64	3.66	3.65	76		18	#####	#####				
9	ETXHSHIP	#####	#####	East Texas	Houston S	3.65	3.69	3.67	137		20	#####	#####				
10	ETXKATY	#####	#####	East Texas	Katy	3.65	3.68	3.66	384		63	#####	#####				
11	ETXNGPL	#####	#####	East Texas	NGPL Text	3.68	3.74	3.72	867		123	#####	#####				
12	ETXTENN	#####	#####	East Texas	Tennessee	3.62	3.64	3.63	138		21	#####	#####				
13	ETXTETCO	#####	#####	East Texas	Texas East	3.59	3.63	3.61	51		20	#####	#####				
14	ETXST45	#####	#####	East Texas	Transco Zc	3.68	3.69	3.69	32		12	#####	#####				
15	WTXEPP	#####	#####	West Texas	El Paso Pe	3.52	3.59	3.56	579		99	#####	#####				

NGI also provides a datafeed for *NGI's Forward Look*. However, because these prices are distributed in both fixed and basis form, the file format in which they are delivered is XLS to allow for two tabs.

An example *Forward Look* XLS datafeed file can be downloaded here:

<http://www.naturalgasintel.com/ext/resources/Data-Feed/ForwardLook/2017/03/FL20170321.xls>

Forward Look datafeed files are broken out into two tabs labeled as fixed and basis. Each tab displays the day's forward prices organized with location in the first column and then contract prices in each column out to the right from the location.

When Do New Datafeed Files Become Available?

The release of each new datafeed file is dependent on the series to which it belongs. For example, new Daily series datafeed files become available each business day, while Bidweek files are for monthly flow and become available the first business day of each month.

With the exception of holidays, you should expect *NGI's Datafeed Series* to follow this schedule:

Daily Series: Published each business day by 6:30 PM Eastern Time.

Weekly Series: Published the first business day of each week by 6:30 PM Eastern Time.

Bidweek Series: Published the first business day of each month by 6:30 PM Eastern Time.

Shale Series: Published each business day by 6:30 PM Eastern Time.

MidDay Series: Published each business day by 2:30 PM Eastern Time.

Forward Series: Published each business day by 11:00 AM Eastern Time.

To make it easy to keep track of when holidays may impact datafeed file availability NGI provides a publishing calendar with holiday observances which you can find here:

<http://www.naturalgasintel.com/ext/resources/NGI-Calendar.pdf>

Accessing the Daily (GPI) Series

The following fields are provided in each Daily series file:

- Pointcode – an alpha numeric code for the delivery location. The delivery location, as it appears in the publication, is specified in the “pricing point” field (see below). The pointcode will not change for a particular location over time whereas the “pricing point” may change as pipelines change ownership or are re-branded (e.g. Arkla became Noram, became Reliant, became CenterPoint, and is now Enable).
- Issue Date – the issue date of *NGI's Daily Gas Price Index* in which this pricing information appears.
- Trade Date – the trading day on which gas was surveyed.
- Region – the region section that the pricing point appears in as published in *NGI's Daily Gas Price Index*.
- Pricing Point – the name of the location as it appears in *NGI's Daily Gas Price Index*. Note that this name may change over time and should not be used as a key field in your application. The Pointcode above does not change and would be more appropriate for a key field.
- Low – the lowest price of trades included in our survey.
- High – the highest price of trades included in our survey.
- Average – the weighted average of trades.
- Volume – the sum of the volume of the deals included in our survey, expressed in thousands of MMBtus/day.
- Deals – a count of the transaction reports included in our survey.
- Delivery Start Date – the first day the gas is nominated to flow.
- Delivery End Date – the last day the gas is nominated to flow.

Accessing the Weekly (GPI) Series

NGI's Weekly series is distributed as a tab-delimited text file.

Example Weekly series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Weekly-GPI/2013/01/20131021wt.txt>

The following fields are provided in each Weekly series file:

- Pointcode – an alpha numeric code for the delivery location. The delivery location, as it appears in the publication, is specified in the “pricing point” field (see below). The pointcode will not change for a particular location over time whereas the “pricing point” may change as pipelines change ownership or are re-branded (e.g. Arkla became Noram, became Reliant, became CenterPoint, and is now Enable).
- Issue Date – The publication date of *NGI's Weekly Gas Price Index*. This will always be a Monday.
- Survey Start – the first date in which trading occurred for the survey period. This will be the first business day of the preceding week.
- Survey End – the last date in which trading occurred for the survey period. This will be the last business day of the preceding week.
- Bidweek – this is a flag to let you know if this is Bidweek series data or Weekly series data. For the Weekly series this will always be “N”.
- Region – the region section that the pricing point appears in as published in *NGI's Weekly Gas Price Index*.

- Pricing point – the name of the location as it appears in *NGI's Weekly Gas Price Index*. Note that this name may change over time and should not be used as a key field in your application. The Pointcode above does not change and would be more appropriate for a key field.
- Low – the lowest price of trades included in our survey.
- High – the highest price of trades included in our survey.
- Average – the weighted average of trades.
- Volume – the sum of the volume of the deals included in our survey, expressed in thousand MMBtus/day.
- Deals – a count of the transaction reports included in our survey.

Accessing the Bidweek Series

NGI's Bidweek series is distributed as a tab-delimited text file.

Example Bidweek series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Bidweek/2013/10/20131001bw.txt>

The following fields are provided in each Bidweek series file:

- Pointcode – an alpha numeric code for the delivery location. The delivery location, as it appears in the publication, is specified in the “pricing point” field (see below). The pointcode will not change for a particular location over time whereas the “pricing point” may change as pipelines change ownership or are re-branded (e.g. Arkla became Noram, became Reliant, became CenterPoint, and is now Enable).
- Issue Date – The publication date of *NGI's Bidweek Survey*. This will always be the first calendar day of the month and corresponds to the delivery month for the survey.
- Survey Start – The first trade date surveyed.
- Survey End – The last trade date surveyed.
- Bidweek – this is a flag to indicate if this is Bidweek series data and will always be “Y”.
- Region – the region section that the pricing point appears in as published in *NGI's Bidweek Survey*.
- Pricing point – the name of the location as it appears in *NGI's Bidweek Survey*. Note that this name may change over time and should not be used as a key field in your application. The Pointcode above does not change and would be more appropriate for a key field.
- Low – the lowest price of trades included in our survey.
- High – the highest price of trades included in our survey.
- Average – the weighted average of trades.
- Volume – the sum of the volume of the deals included in our survey, expressed in thousand MMBtus/day.
- Deals – a count of the transaction reports included in our survey.

Accessing the Shale Series

NGI's Shale series is distributed as a tab-delimited text file.

Example Shale series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Shale/2013/01/20131021sd.txt>

The following fields are provided in each Weekly series file:

- Point Code – an alpha numeric code for the delivery location. The delivery location, as it appears in the publication, is specified in the “Pricing Point” field (see below). The pointcode will not change for a

particular location over time whereas the “Pricing Point” may.

- Region – the region section that the pricing point appears in as published in *NGI's Shale Daily*.
- Pricing Point – the name of the location as it appears in *NGI's Shale Daily*. Note that this name may change over time and should not be used as a key field in your application.
- Low – the lowest price of trades included in our survey.
- High – the highest price of trades included in our survey.
- Average – the weighted average of trades.
- Volume – the sum of the volume of the deals included in our survey, expressed in thousands of MMBtus/day.
- Deals – the count of the transaction reports included in our survey.
- Trade Date – the trading day on which gas was surveyed.
- Delivery Start Date – the first day the gas is nominated to flow.
- Delivery End Date – the last day the gas is nominated to flow.
- Issue Date - the issue date of *NGI's Shale Daily* in which this pricing information appears.

Accessing the MidDay Series

NGI's MidDay series is distributed as a tab-delimited text file.

Example MidDay series datafeed file: <http://www.naturalgasintel.com/ext/resources/Data-Feed/Midday/2017/04/20170411md.txt>

The fields for accessing the MidDay series are the same as those for the Daily series. It should be noted that, while the series have the same datafeed structure, the list of available locations offered in *NGI's MidDay Alert* may differ from those in *NGI's Daily GPI*.

Corrections & Error Resolution

Very rarely a correction will be made to the prices in the Daily, Weekly, Bidweek, or Shale series. These corrections can automatically be applied to your data sets by loading and processing the errata files for each of those series. The errata files are available at the following URLs:

Daily Series: naturalgasintel.com/ext/resources/corrections/daily_corrections.txt

Weekly Series: naturalgasintel.com/ext/resources/corrections/weekly_corrections.txt

Bidweek Series: naturalgasintel.com/ext/resources/corrections/bidweek_corrections.txt

Shale Series: naturalgasintel.com/ext/resources/corrections/shale_corrections.txt

Historical Data

Historical data are also available from NGI, for some locations dating back as far as 1988. To find out more about receiving access to either this historical data or any of the datafeed series please contact info@naturalgasintel.com.

Automating the Datafeed Download Process

NGI imposes no restrictions on how you choose to automate the downloading of datafeed files from naturalgasintel.com. The process from a programming standpoint requires two separate requests. The first to log into website via form-based authentication and the second to request the datafeed file.

We provide an example script in Python which you can find [here](#).

Example usage of the provided Python script:

```
Python DataAssistant.py -u your@username.com -p yourPassword -s daily -d 20160927
```

In addition to the example Python script we are currently beta testing a new tool to make process even easier. To learn more please read through the below section on titled *NGI Data Assistant* (BETA).

NGI Data Assistant (BETA)

Along with our historically supported methods of downloading datafeed files NGI has recently developed a tool to make the process much easier so that your data retrieval team can be up and running fast.

NGI's Data Assistant allows you to access any datafeed file via a simple call to the following URL:

<http://52.25.178.48/data-assistant.php>

To request datafeed files you just set four URL (GET) variables: username, password, subscription, and date.

1. *Username* – This will be the email you use to log into *naturalgasintel.com*
2. *Password* – Your *naturalgasintel.com* password
3. *Subscription* – The type of datafeed you are requesting below are the values to set subscription to for each of *NGI's Data Series*:
 - a. *Daily GPI: daily*
 - b. *Weekly GPI: weekly*
 - c. *Shale Daily: shale*
 - d. *Bidweek Survey: bidweek*
 - e. *MidDay Alert: midday*
 - f. *Forward Look: forward*
4. *Date* – The date of the datafeed file you are retrieving in the form *YYYYMMDD* ex. *20170321*

Here is an example call to request a Daily GPI datafeed file for the date of March 21, 2017:

```
http://52.25.178.48/data-assistant.php?username=example@example.com&password=p@55word&subscription=daily&date=20170321
```

Making a request in PowerShell only requires two lines. See below example requesting *Forward Look* data from March 21, 2017:

```
test - forward.ps1* X
1  $url = "http://52.25.178.48/data-assistant.php?username=example@example.com&password=p@55word&subscription=forward&date=20170321"
2
3
4  Invoke-WebRequest -Uri $url
```

Frequently Asked Questions

Below are some common questions we receive regarding the NGI data. If your question isn't here please reach out to James Geanakos (james.geanakos@naturalgasintel.com).

How does NGI define a given location?

You should be able to find everything you need to know about the 100+ locations for which NGI provides pricing information in our methodologies.

For Daily, Weekly and Bidweek: <http://www.naturalgasintel.com/ext/resources/Daily-GPI/NGIMethodology.pdf>

For Shale Daily: <http://www.naturalgasintel.com/ext/resources/Shale-Daily/Shale-Methodology.pdf>

Can I write my own script to scrape NGI Datafeed Series?

Yes, you are more than welcome to write your own script to scrape the datafeed series for which you have an active subscription. You are welcome to use the Python script [here](#) or you can write your own using it as a guide.

Are delivery start and end dates the same thing as flow dates?

Yes, the delivery start date is the first day of flow and the delivery end date is the last day of flow.

Does NGI count both sides of a deal in the Volume and Deals columns?

Yes, both sides of a deal are counted. For more information please see the our methodologies.