Index Methodology Factsheet

GX0000737: PROPANE NWE CIF LARGE CARGOES VS PROPANE NWE CIF CARGOES SWAPS

INDEX DETAILS

Start date	2021-06-01
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.01
Periods	1,Prompt
Data types	Index
Pricing basis	Diff
Delivery basis	CIF Cargoes
Trading hub	NWE
Timezone	Europe/London
Holiday calendar	Holidays_GX_Europe

ASSESSMENT TIMES

TIME	DETAILS
1630	London Close

CALCULATION APPROACH

TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	Y
Sole-sourced data from trading principals accepted	N
Inter-affiliate data accepted as valid	N

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
C3PHYSWP	1630	Prompt	1

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2021-06-01
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0000693 Propane NWE CIF Cargoes Swaps

GX0000686 Propane NWE CIF Large Cargoes

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