

Parameta Solutions Global LNG Basis

Index Family

Parameta Solutions Global LNG Basis Indices aim to provide market participants with appropriate cross region hedging instruments.

Index Description

As natural gas markets have globalised, the need for appropriate hedging tools between regions has increased to ensure safe trading and appropriate protection for each region. To this end, Parameta is outlining the below suite of liquefied natural gas (LNG) derivatives indices for client consumption. These indices are focused on the differentials between three major natural gas markets outlined below to provide users active balancing of LNG between the following regions:

- U.S Henry Hub (HH)
- Dutch Title Transfer Facility (TTF)
- Japan/Korea Marker (JKM)

Key Index Features

- The family will consist of 3 main indices:
 - East/West LNG (JKM Vs TTF)
 - Cross Pacific LNG (JKM vs HH)
 - Transatlantic LNG (TTF vs HH)
- Term structure for each Index will consist of:
 - 3 Months
 - 4 Quarters
 - 2 Seasons
 - 1 Calendar Year
- The objective of the Indices is to provide market participants with appropriate hedging mechanics associated with established contracts as Natural Gas evolves from large regional markets to a global market place

Calculation Methodology

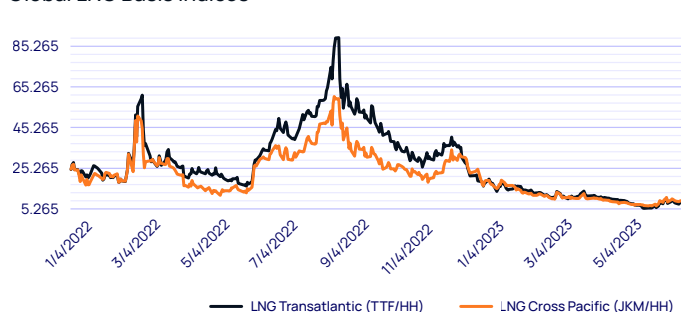
- The Indices will begin with a once a day publish reflecting market pricing as of 5pm London time.
- All prices will be published in U.S Dollars per Million British Thermal Units (\$/MMBTU)
- Indices are rolled for the first business day of each calendar month. The 3 calendar months after the first month will be published
- Indices will take in Trades / Orders / Indicative & EoD information
- The final prices will show the mathematical difference between the volume weighted averages of the component parts (JKM / TTF / HH)

Recent Front Contract History:

LNG East/West Basis (JKM/TTF)



Global LNG Basis Indices





Get in touch

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