Index Methodology Factsheet

GX0000884: PROPANE FAR EAST CFR SWAPS (FE)

INDEX DESCRIPTION

This assessment reflects the swap for fully refrigerated 23kt propane cargoes delivered into Chiba, Japan.

During Singapore early closes, the assessment will reflect the value at the early timestamp of 12.30pm SGT.

INDEX DETAILS

Start date	2016-11-28
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.01
Periods	19,Month
Data types	Index
Pricing basis	Flat
Delivery basis	CFR
Trading hub	East Asia
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

Details as per flowchart below.

CRITERIA FOR INCLUSION

The physical index related to this swap assessment complies with the quality specifications detailed in the factsheet for GX0000874.

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Calculation inputs comprise:

- Bids, offers and trades
- Intermonth swap spreads
- Broker inputs on swaps values

Note: M3 swap assessment are published starting from the 16th of each calendar month.

ASSESSMENT TIMES

TIME	DETAILS
1700	Singapore 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
C3FESW	1700	Month	19

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2021-09-01
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0000930	Mixed Propane Butane Far East CFR Swaps Average
GX0000890	Propane Far East CFR 23kt Cargoes First Half Month vs M1 Swaps
GX0000891	Propane Far East CFR 23kt Cargoes Second Half Month vs M1 Swaps
GX0000892	Propane Far East CFR 23kt Cargoes Third Half Month vs M1 Swaps (Discontinued)
GX0000889	Propane Far East CFR 23kt Index vs Swaps

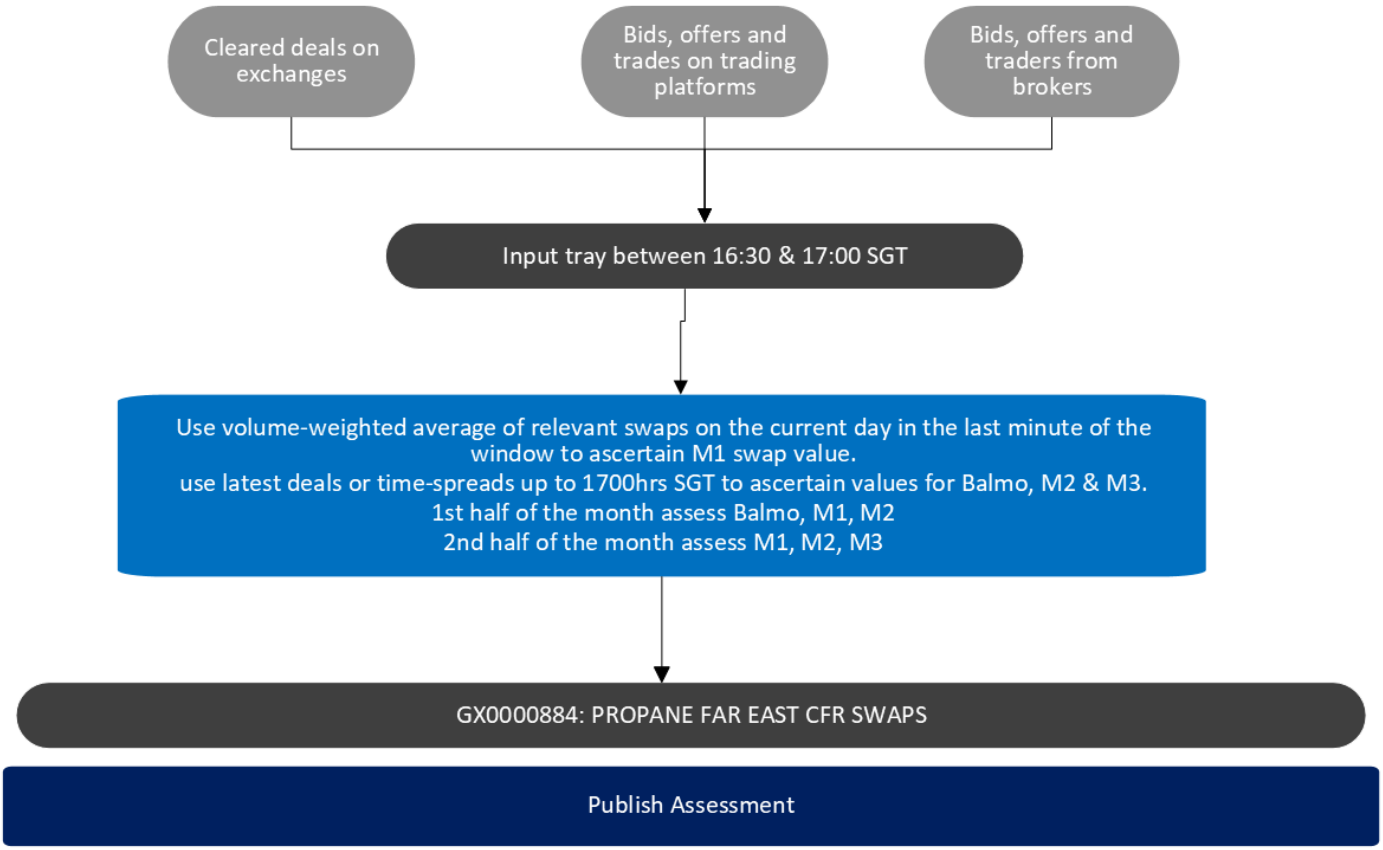
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GX0000900	Propane Far East CFR Swaps (FE) M0 vs M1
GX0000901	Propane Far East CFR Swaps (FE) M1 vs M2
GX0011660	Propane Far East CFR Swaps (FE) Month To Date Average (MTD)
GX0000953	Propane Far East CFR Swaps (FE) Monthly Average (MAVG)
GX0000902	Propane Far East CFR Swaps vs MOPJ (Discontinued)
GX0010850	Propane Far East CFR Swaps vs Naphtha
GX0013964	Propane Far East CFR Swaps vs Naphtha Japan CIF Cargoes Mean of Swaps MOS
GX0000888	Propane Far East CIF Swaps vs Propane Middle East CP Swaps
GX0022219	Propane Far East CIF Swaps vs Propane Middle East CP Swaps Calendar Roll

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