Index Methodology Factsheet

GX0000888: PROPANE FAR EAST CIF SWAPS VS PROPANE MIDDLE EAST CP SWAPS

INDEX DESCRIPTION

This value reflects the swaps difference between 23kt propane cargoes delivered into Chiba, Japan and 23kt propane cargoes loaded from Middle East.

INDEX DETAILS

Start date	2021-09-01
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.25
Periods	3,Month
Data types	Index
Pricing basis	Diff
Delivery basis	Multiple
Trading hub	Multiple
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

This assessment complies with the quality specifications detailed in the factsheet for GX0000884 and GX0000885.

CRITERIA FOR INCLUSION

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

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

FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0000884 Propane Far East CFR Swaps (FE)

GX0000885 Propane Middle East CP Swaps (ME)

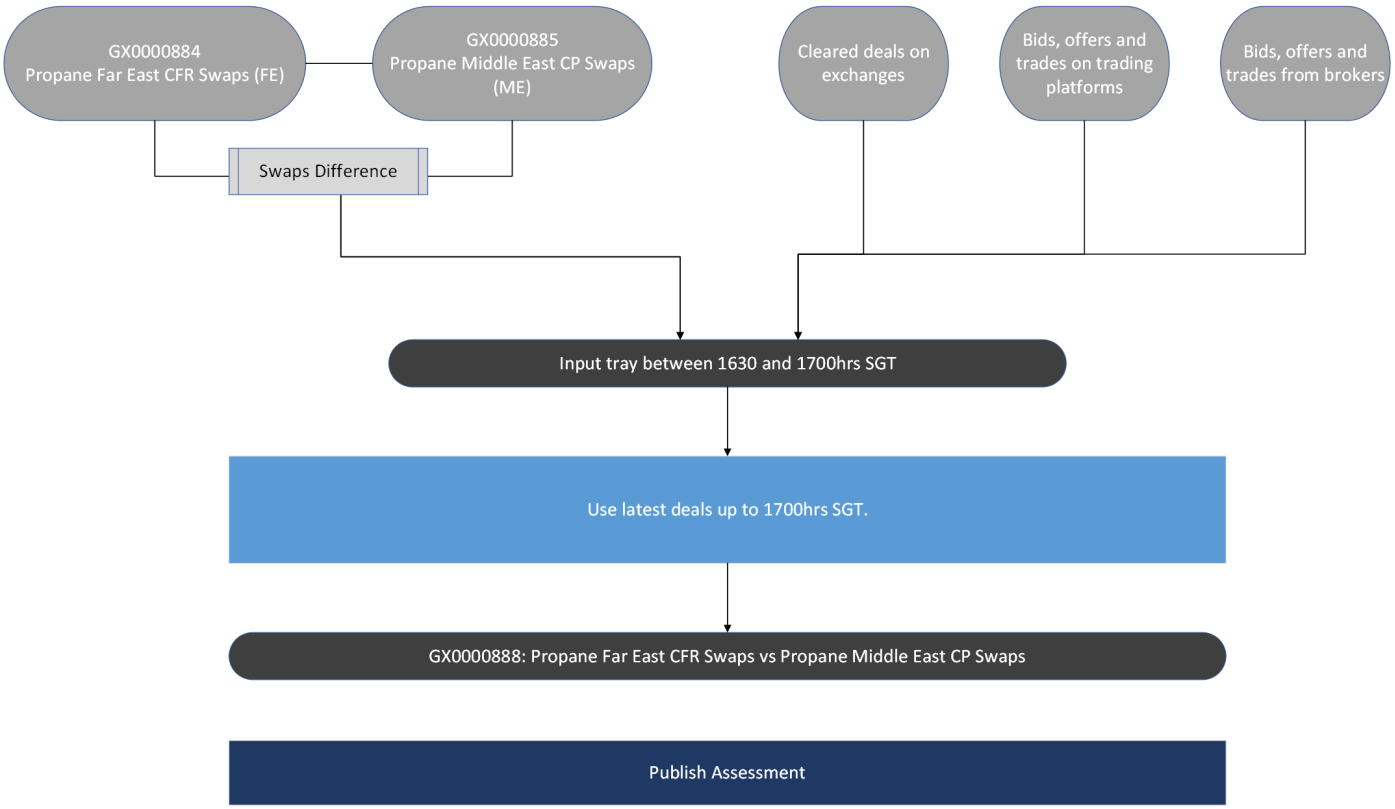
CHILD INDEXES:

GX0000920 Propane Far East CIF Swaps vs Propane Middle East CP Swaps M0 vs M1

GX0000921 Propane Far East CIF Swaps vs Propane Middle East CP Swaps M1 vs M2

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