Index Methodology Factsheet

GX0000889: PROPANE FAR EAST CFR 23KT INDEX VS SWAPS

INDEX DESCRIPTION

The quote reflects the differential of spot and swap values for 23kt propane cargoes delivered into Chiba, Japan.

INDEX DETAILS

Start date	2016-11-28
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.25
Periods	3,Month
Data types	Index
Pricing basis	Diff
Delivery basis	CFR Cargoes
Trading hub	East Asia
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

The assessment complies with the quality specifications detailed in the factsheet for GX0000874 and GX0000884.

CRITERIA FOR INCLUSION

Differential calculation inputs comprise:
- Physical deals for 23kt propane cargoes delivered into Chiba, Japan.
- Swap for 23kt propane cargoes delivered into Chiba, Japan.

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

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2016-11-28
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0000874	Propane Far East CFR 23kt Half Cargoes Index (FE)
GX0000884	Propane Far East CFR Swaps (FE)

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