Index Methodology Factsheet

GX0000891: PROPANE FAR EAST CFR 23KT CARGOES SECOND HALF MONTH VS M1 SWAPS

INDEX DESCRIPTION

This quote reflects the differential between index of the relevant 2nd Half Month and M1 swap for 23kt propane cargoes delivered into Chiba, Japan.
The index assessment is 25-40 days forward.

INDEX DETAILS

Start date	2017-12-13
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.25
Periods	1,HalfMonth
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

This assessment complies with the quality specifications detailed in the factsheet for GX0000875 and GX0000884.

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	2017-12-13
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0000875 Propane Far East CFR 23kt Half Cargoes (FE)

GX0000884 Propane Far East CFR Swaps (FE)

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