Index Methodology Factsheet

GX0000901: PROPANE FAR EAST CFR SWAPS (FE) M1 VS M2

INDEX DESCRIPTION

This assessment reflects the intermonth spread of M1 and M2 swap for fully refrigerated 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	1,Month
Data types	Index
Pricing basis	Diff
Delivery basis	CFR
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 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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
C3FE1V2M	1700	Month	1

LOCATION



FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0000884 Propane Far East CFR Swaps (FE)

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