Index Methodology Factsheet

GX0000905: BUTANE FAR EAST CFR SWAPS (FE)

INDEX DESCRIPTION

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

INDEX DETAILS

Start date	2016-11-28
Commodity	Butane
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

The physical index related to this swap assessment complies with the quality specifications detailed in the factsheet for GX0000876.

CRITERIA FOR INCLUSION

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

Note: M3 assessments 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

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2021-09-03
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0000906	Butane Far East CFR Swaps (FE) M0 vs M1
GX0011662	Butane Far East CFR Swaps (FE) Month To Date Average (MTD)
GX0000955	Butane Far East CFR Swaps (FE) Monthly Average (MAVG)
GX0000907	Butane Far East CFR Swaps (FE) Mx vs Mx+1
GX0000930	Mixed Propane Butane Far East CFR Swaps Average

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