Index Methodology Factsheet

GX0010823: PROPANE FAR EAST CFR 46KT FULL CARGOES INDEX (FE)

INDEX DESCRIPTION

This index reflects the value of fully refrigerated 46kt propane cargoes delivered into Chiba, Japan 25-40 days forward.

During Singapore early closes, the assessment will reflect the value at the early timestamp of 12.30pm SGT.

INDEX DETAILS

Start date	2023-01-30
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.25
Periods	1,Prompt
Data types	Index
Pricing basis	Flat
Delivery basis	CFR Cargoes
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 GX0000874 with comprises market activities stated below.

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
- Public bids, offers and trades
- Indications drawn from the derivative markets
- Market survey

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
C346FE	1700	Prompt	1

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-01-30
Factsheet valid to	(ongoing)

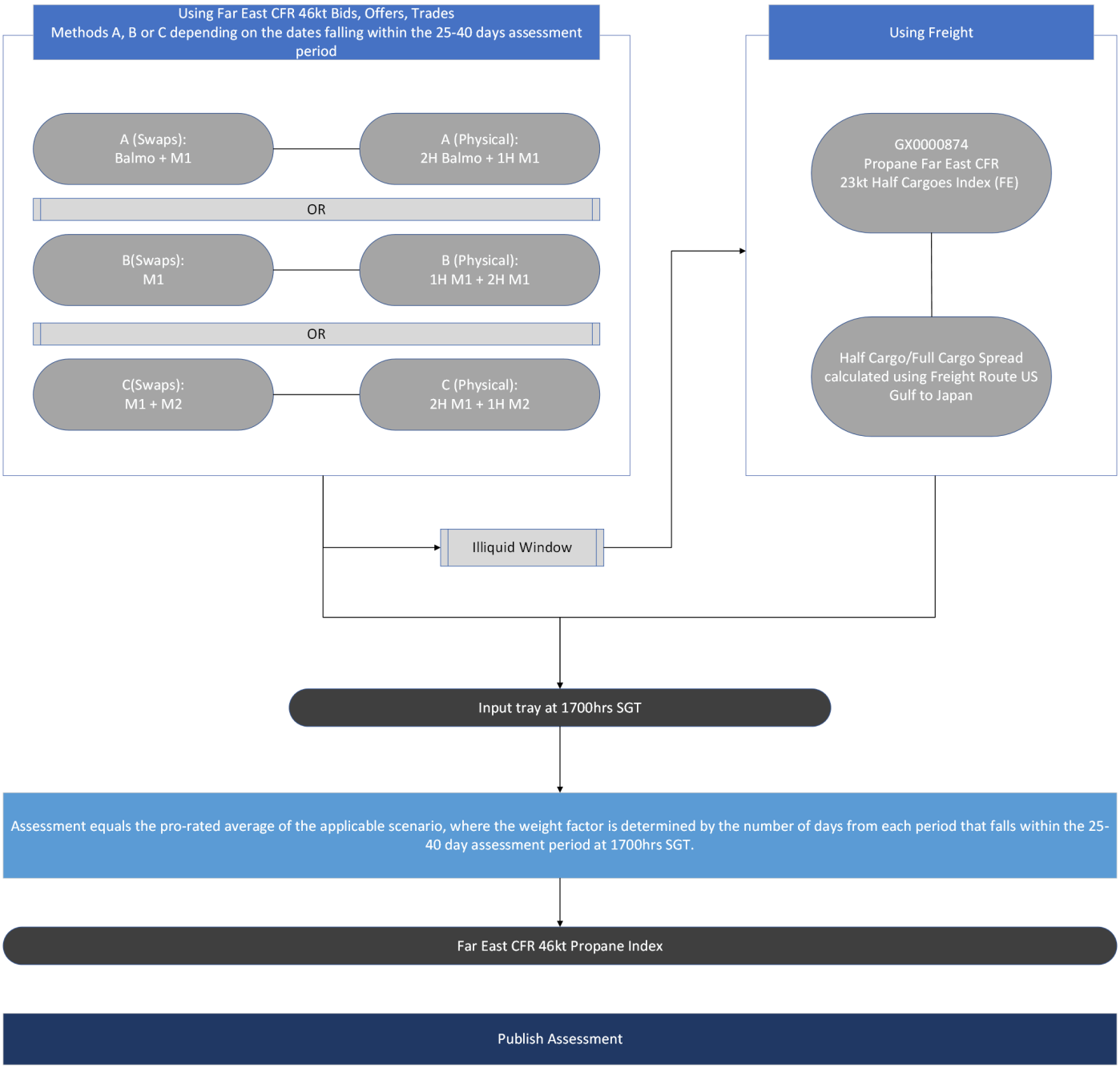
RELATED INDEXES

CHILD INDEXES:

GX0010839	Propane Far East CFR 23kt Half Cargoes Index vs 46kt Full Cargoes (FE)

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