Index Methodology Factsheet

GX0011146: PROPANE FAR EAST CFR 23KT HALF CARGOES (FE) VS MEAN OF SWAPS MOS

INDEX DESCRIPTION

The quote reflects the physical differential for Propane CFR Japan 23kt Half Cargoes.

INDEX DETAILS

Start date	2023-06-13
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.25
Periods	1,Prompt
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 GX0011147.

CRITERIA FOR INCLUSION

Differential calculation inputs comprise:
- Physical deals for Propane CFR Japan 23kt Half Cargoes that fall within the assessment window.
- Deals done outside of the assessment period or those deemed as outliers based on bid/offer activity and other physical deals will be disregarded.
- Using Half Cargo/Full Cargo spread between 23kt Half Cargoes and 46kt Full Cargoes if physical deal is limited to either Half or Full cargoes during assessment window.

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
C3FEVS	1700	Prompt	1

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-06-13
Factsheet valid to	(ongoing)

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