Index Methodology Factsheet

GX0011147: PROPANE FAR EAST CFR 23KT HALF CARGOES (FE) MEAN OF SWAPS MOS

INDEX DESCRIPTION

This assessment reflects the midpoint value of paper curve 25-40 days forward from the date of publication.

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	Flat
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 GX0000884.

CRITERIA FOR INCLUSION

The swap curve will comprise of the mean of swaps (MOS) for Balance Month + Month 1, Month 1 only, or Month 1 + Month 2 swaps, depending on whether the midpoint falls before or after the roll date. The daily MOS value will underpin the daily index reflecting the outright values for FEI Propane cargoes.

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
C3FES	1700	Prompt	1

LOCATION

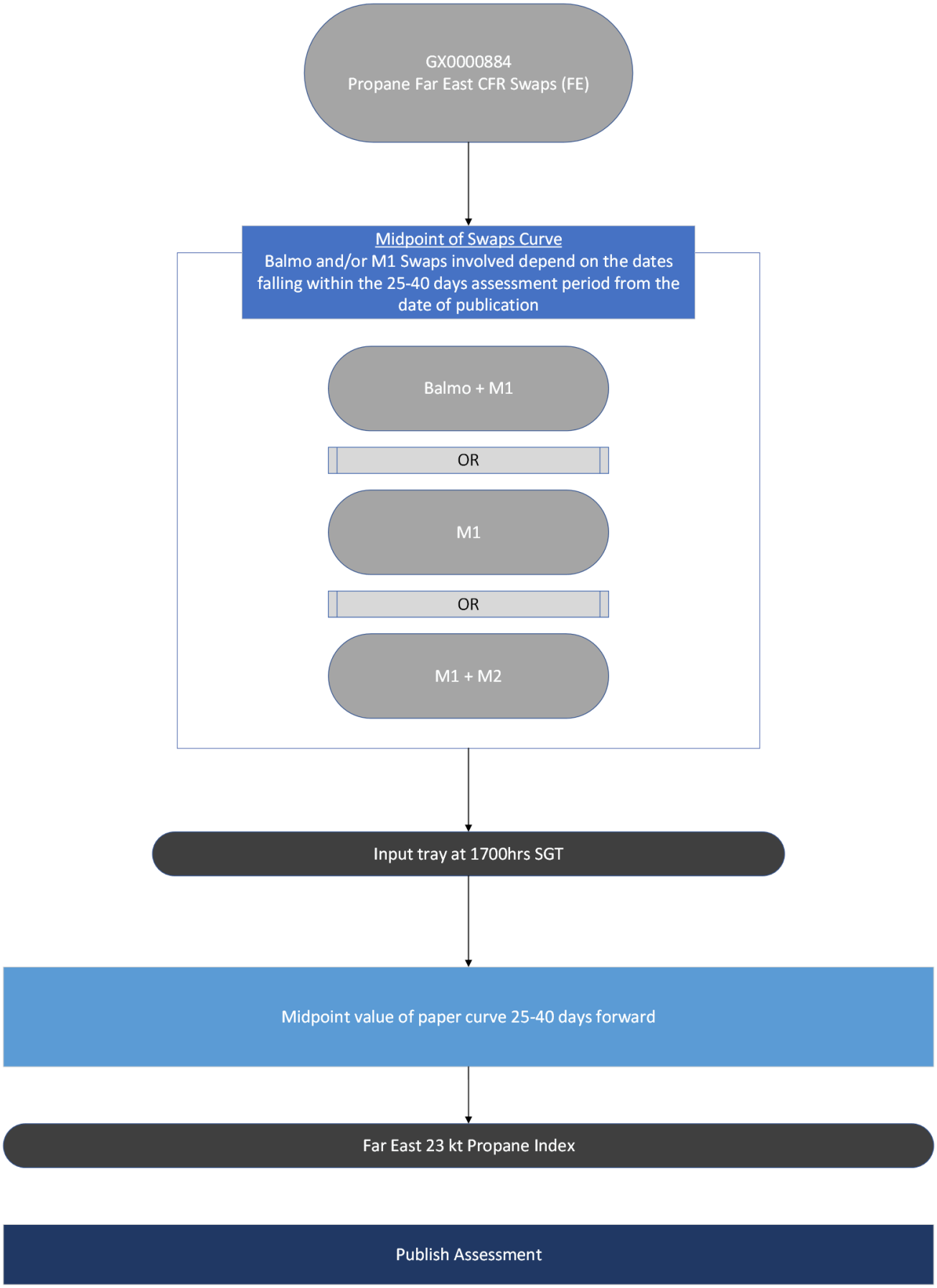


FACTSHEET INFORMATION

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

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