Index Methodology Factsheet

GX0013964: PROPANE FAR EAST CFR SWAPS VS NAPHTHA JAPAN CIF CARGOES MEAN OF SWAPS MOS

INDEX DESCRIPTION

The quote reflects the differential of Propane CFR Japan 23kt swap and Naphtha Japan mean of swaps (MOS).

INDEX DETAILS

Start date	2023-10-13
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.25
Periods	2,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

Naphtha Japan mean of swaps (MOS) reflects the midpoint value of the paper curve 45-75 days forward from the date of publication.

The assessment complies with the quality specifications detailed in the factsheet for GX0011137 and 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

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-10-13
Factsheet valid to	(ongoing)

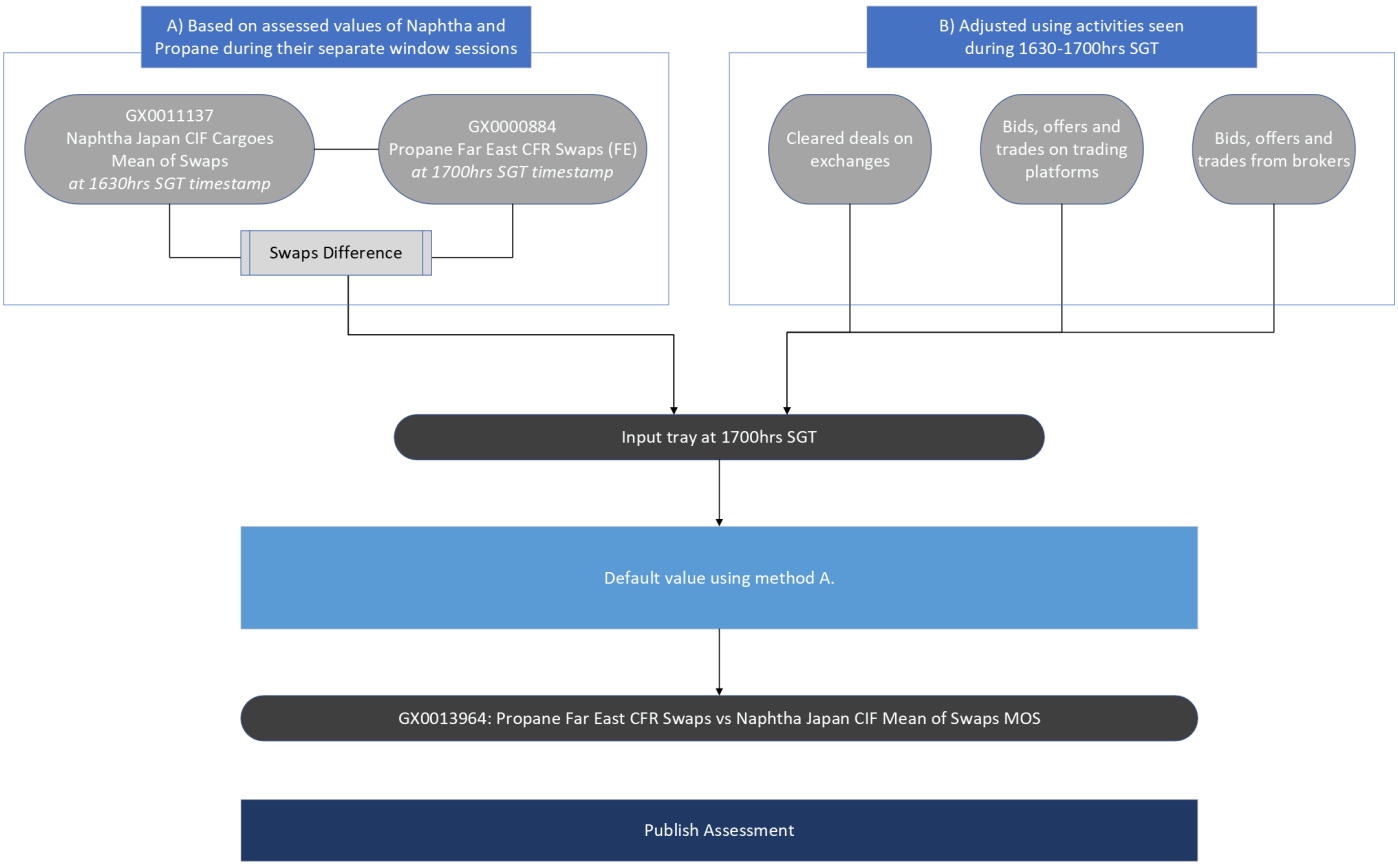
RELATED INDEXES

PARENT INDEXES:

GX0011137	Naphtha Japan CFR Cargoes Mean of Swaps MOS
GX0000884	Propane Far East CFR Swaps (FE)

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