Index Methodology Factsheet

GX0000885: PROPANE MIDDLE EAST CP SWAPS (ME)

INDEX DESCRIPTION

This assessment reflects the swap of fully refrigerated 23kt propane loaded from Middle East gulf.

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

INDEX DETAILS

Start date	2021-09-01
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.01
Periods	4,Month
Data types	Index
Pricing basis	Flat
Delivery basis	FOB
Trading hub	Middle East
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

CRITERIA FOR INCLUSION

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

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
C3CPSW	1700	Month	4

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2021-09-01
Factsheet valid to	(ongoing)

RELATED INDEXES

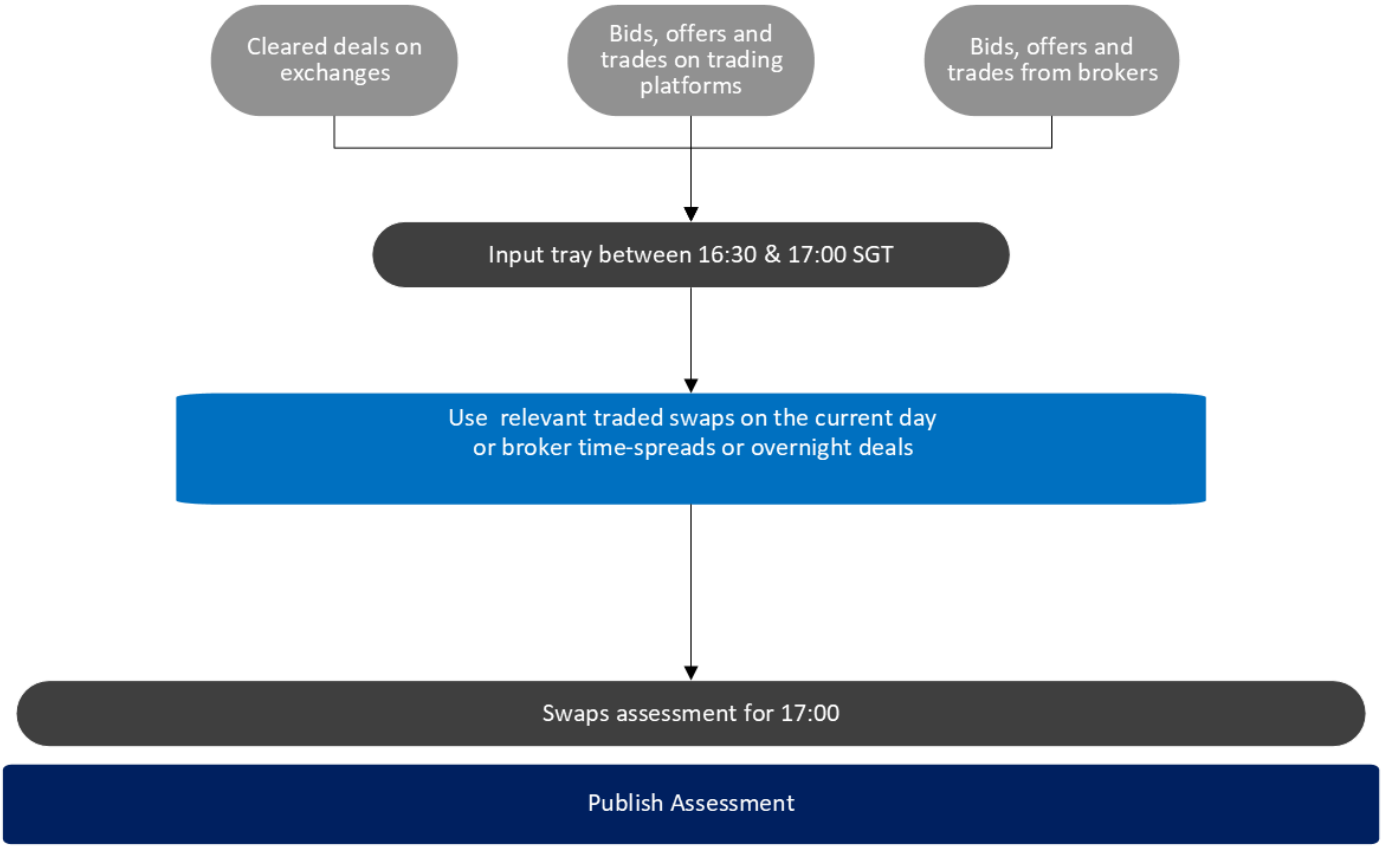
CHILD INDEXES:

GX0000912	Mixed Propane Butane Middle East CP Swaps Average
GX0000888	Propane Far East CIF Swaps vs Propane Middle East CP Swaps
GX0000893	Propane Middle East CP Cargoes First Half Month vs M1 Swaps (Discontinued)
GX0013502	Propane Middle East CP Cargoes Index (ME) vs Swaps
GX0000894	Propane Middle East CP Cargoes Second Half Month vs M1 Swaps (Discontinued)
GX0000895	Propane Middle East CP Cargoes Third Half Month vs M1 Swaps (Discontinued)
GX0000915	Propane Middle East CP Swaps (ME) M0 vs M1

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GX0000885: PROPANE MIDDLE EAST CP SWAPS (ME)

GX0000916	Propane Middle East CP Swaps (ME) M1 vs M2
GX0001986	Propane Middle East CP Swaps (ME) M2 vs M3
GX0011661	Propane Middle East CP Swaps (ME) Month To Date Average (MTD)
GX0000954	Propane Middle East CP Swaps (ME) Monthly Average (MAVG)



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