Index Methodology Factsheet

GX0000911: PROPANE SWAPS VS BUTANE MIDDLE EAST CP SWAPS (C3/C4) M0 VS M1

INDEX DESCRIPTION

The assessment reflects the M0 and M1 intermonth spread of differential for swap values of 23kt propane and 23kt butane loaded from the Middle East Gulf.

INDEX DETAILS

Start date	2021-09-03
Commodity	Multiple
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.25
Periods	1,Month
Data types	Index
Pricing basis	Diff
Delivery basis	FOB
Trading hub	Middle East
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

This assessment complies with the quality specifications detailed in the factsheets for GX0000899.

CRITERIA FOR INCLUSION

Calculation inputs comprise:
- M0 swap differential of propane and butane loaded from Middle East
- M1 swap differential of propane and butane loaded from Middle East

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	2021-09-03
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0000899	Propane Swaps vs Butane Middle East CP Swaps (C3/C4)

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