Index Methodology Factsheet

GX0000914: MIXED PROPANE BUTANE MIDDLE EAST CP SWAPS M1 VS M2

INDEX DESCRIPTION

This assessment reflects the intermonth spread between M1 and M2 swap values for 23kt mixed cargoes of propane and butane loaded from Middle East.

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 factsheet for GX0000912.

CRITERIA FOR INCLUSION

Calculation inputs comprise:
- M1 swap of 23kt mixed cargoes of propane and butane loaded from Middle East
- M2 swap of 23kt mixed cargoes 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:

GX0000912	Mixed Propane Butane Middle East CP Swaps Average

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