Index Methodology Factsheet

GX0000920: PROPANE FAR EAST CIF SWAPS VS PROPANE MIDDLE EAST CP SWAPS M0 VS M1

INDEX DESCRIPTION

This assessment reflects the intermonth spread of M0 and M1 values for FEI/CP propane swaps.

INDEX DETAILS

Start date	2021-09-01
Commodity	Propane
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.25
Periods	1,Month
Data types	Index
Pricing basis	Diff
Delivery basis	Multiple
Trading hub	Multiple
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

This assessment complies with the quality specifications detailed in the factsheet for GX0000888, and uses its M0 and M1 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

FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0000888	Propane Far East CIF Swaps vs Propane Middle East CP Swaps

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