Index Methodology Factsheet

# GX0000921: PROPANE FAR EAST CIF SWAPS VS PROPANE MIDDLE EAST CP SWAPS M1 VS M2

## INDEX DESCRIPTION

This assessment reflects the intermonth spread of M1 and M2 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 M1 and M2 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 |
|---|---|---|---|
| FEC3CPMX | 1700 | Month | 1 |

## 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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