Index Methodology Factsheet

GX0001986: PROPANE MIDDLE EAST CP SWAPS (ME) M2 VS M3

INDEX DESCRIPTION

This assessment reflects the intermonth spread between M2 and M3 swap values of fully refrigerated 23kt propane loaded from the Middle East Gulf.

INDEX DETAILS

Start date	2022-08-03
Commodity	Propane
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 GX0000885.

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
C3CP2V3M	1700	Month	1

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2022-08-03
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0000885 Propane Middle East CP Swaps (ME)

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