

GX0010365: GASOIL 10PPM SINGAPORE CARGOES MEAN OF SWAPS MOS

INDEX DESCRIPTION

This assessment reflects the midpoint value of paper curve 15-30 days forward from the date of publication.

INDEX DETAILS

Start date 17-Oct-2022
Commodity Gasoil
Frequency Daily
CCY / UOM USD / BBL
Precision 3 decimal places

Periods 1,Prompt
Data types Index
Pricing basis Flat

Delivery basis FOB Cargoes
Trading hub South East Asia
Timezone Asia/Singapore

Holiday calendar Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

The assessment complies with the quality specifications detailed in the factsheet for GX0010336.

CRITERIA FOR INCLUSION

The swap curve will comprise of the mean of swaps (MOS) for Balance Month + Month 1 or Month 1 + Month 2 swaps, depending on whether the midpoint falls before or after the roll date. The daily MOS value will underpin the daily index reflecting the outright values for Gasoil 10ppm Singapore FOB cargoes.

ASSESSMENT TIMES

TIME DETAILS1630 Singapore Close

CALCULATION APPROACH

TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	Ν
Sole-sourced data from trading principals accepted	Ν
Inter-affiliate data accepted as valid	Ν

FACTSHEET INFORMATION

Factsheet version 1.0

Factsheet valid from 17-Oct-2022 Factsheet valid to (ongoing)

CALCULATION DETAILS

location=Singapore,Singapore zoom=6

RELATED INDEXES

CHILD INDEXES:

色 GX0010621 Gasoil 10ppm Singapore FOB Cargoes vs Mean of Swaps MOS