Index Methodology Factsheet

GX0010614: FUEL OIL 0.5% SINGAPORE FOB CARGOES BBL

INDEX DESCRIPTION

This index reflects the outright value for low-sulphur 0.5% marine fuel oil cargoes in Singapore, measured in dollars per barrel.

During Singapore early closes, the assessment will reflect the value at the early timestamp of 12.30pm SGT.

Physical value Indications can be drawn from the derivatives market at time of low liquidity/visibility in the physical markets.

INDEX DETAILS

Start date	2019-11-18
Commodity	Fuel Oil
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	1,Prompt
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB Cargoes
Trading hub	South East Asia
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

The physical index related to this swap assessment complies with the quality specifications detailed in the factsheet for GX0010331.

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
·Balance-of-Month, Month 1 and Month 2 swap bids, offers and deals
·Physical differentials bids, offers and deals for cargoes trading 15-30 days forward from assessment day

ASSESSMENT TIMES

TIME	DETAILS
1630	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	2019-11-18
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0010332	Fuel Oil 0.5% Singapore FOB Cargoes

CHILD INDEXES:

GX0010624	Fuel Oil 0.5% Singapore FOB Cargoes vs CME NYMEX Crude Oil Brent Futures Singapore Assessments
GX0010616	Fuel Oil 0.5% Singapore FOB Cargoes vs Crude Oil Dubai FOB Partial Cargoes

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