Index Methodology Factsheet

GX0011686: GASOIL 500PPM SINGAPORE FOB CARGOES

INDEX DESCRIPTION

This index reflects the outright value for 500ppm physical gasoil cargoes in Singapore.

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

INDEX DETAILS

Start date	2008-06-27
Commodity	Gasoil
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 is reflective of 500ppm gasoil cargoes loading 15-30 days forward from the date of publication.

The assessment reflects trade activity for cargoes of between 150,000 and 250,000 barrels.

Cetane Index	48
Sulfur content	500 ppm
Density	0.820 - 0.860 g/ml
Cloud point	-1
Flash point	66
Total acid number	0.5 mg KOH/g
Water content	200 mg/kg

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
·10ppm Balance-of-Month, Month 1 and Month 2 swap bids, offers and deals
·Physical differentials bids, offers and deals for 500ppm cargoes trading 15-30 days forward from assessment day
·Indications drawn from the derivative markets

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

Due to a lack of spot liquidity in the 500ppm FOB Singapore gasoil swaps market, the index is calculated based on formula using 10ppm FOB Singapore gasoil swaps and 500ppm FOB Singapore physical values.

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
GO500SG	1630	Prompt	1

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2011-12-27
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0010336 Gasoil 10ppm Singapore FOB Cargoes

CHILD INDEXES:

GX0011688 Gasoil 2500ppm Singapore FOB Cargoes

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GX0011686: GASOIL 500PPM SINGAPORE FOB CARGOES

GX0017157	Gasoil 500ppm Singapore FOB Cargoes 5d Weekly Average (WAVG)
GX0022205	Gasoil 500ppm Singapore FOB Cargoes MT
GX0013632	Gasoil 500ppm Singapore FOB Cargoes vs Mean of Swaps MOS
GX0011689	Gasoline Singapore 92 RON FOB Cargoes vs Gasoil 500ppm Singapore FOB Cargoes

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