Index Methodology Factsheet

# GX0011952: FUEL OIL 380 CST MIDDLE EAST GULF FOB CARGOES SWAPS

## INDEX DESCRIPTION

This assessment reflects the front-month swap for physical 380 CST fuel oil cargoes in the Arab Gulf.

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

## INDEX DETAILS

| | |
|---|---|
| Start date | 2023-10-13 |
| Commodity | Fuel Oil |
| Frequency | Daily |
| CCY / UOM | USD / MT |
| Increment | 0.001 |
| Periods | 13,Month |
| Data types | Mid, High, Low |
| Pricing basis | Flat |
| Delivery basis | FOB Cargoes |
| Trading hub | Middle East |
| 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 deals
· Intermonth swap spreads
· 180 CST/ 380 CST paper spread deals
· Broker inputs on swaps values

Note: Balance of month assessments (month 0) are published up to the 15th of each calendar month.

## 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 |

This index is assessed as a netback to Singapore using 80,000 MT freight rates.

## ALIAS DEFINITION

| ALIAS | TIME | PERIOD TYPE | PERIOD |
|---|---|---|---|
| FO380MEGS | 1630 | Month | 13 |

## LOCATION




## FACTSHEET INFORMATION

| | |
|---|---|
| Factsheet version | 1.0 |
| Factsheet valid from | 2023-10-13 |
| Factsheet valid to | (ongoing) |

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