Index Methodology Factsheet

GX0011960: GASOIL 10PPM MIDDLE EAST GULF FOB SWAPS

INDEX DESCRIPTION

This assessment reflects the value of 10ppm gasoil swaps for Balance-of-Month, Month 1 and Month 2, derived from FOB Singapore 10ppm gasoil swaps using a freight netback.

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

INDEX DETAILS

Start date	2018-01-02
Commodity	Gasoil
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	13,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB
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 GX0011828.

CRITERIA FOR INCLUSION

Index calculation inputs comprises:
- Gasoil 10ppm Singapore FOB Cargoes Balance-of-Month, Month 1 and Month 2 swap deals
- Middle East Gulf to Japan Freight Rates

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
GAS10MEGFS	1630	Month	13

LOCATION



FACTSHEET INFORMATION

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

All indexes © General Index and subject to terms and conditions.