Index Methodology Factsheet

GX0011970: GASOIL 10PPM FUJAIRAH FOB CARGOES VS MEAN OF SWAPS MOS

INDEX DESCRIPTION

The assessment reflects the physical differential for FOB Fujairah 10ppm gasoil cargoes of 200,000-300,000 barrels. The assessment period corresponds with cargoes trading 20-40 days ahead.

INDEX DETAILS

Start date	2023-10-13
Commodity	Gasoil
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	1,Prompt
Data types	Index
Pricing basis	Diff
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 GX0011828.

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
- Middle East Swaps for 10ppm gasoil
- FOB Fujairah 10ppm gasoil cargo outright value

Arithmetic difference between Middle East Mean of Swaps (MOS) for 10ppm gasoil and FOB Fujairah 10ppm gasoil cargo outright value.

ASSESSMENT TIMES

TIME	DETAILS
1630	Singapore Close

CALCULATION APPROACH

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
GO10FUJFM	1630	Prompt	1

LOCATION



FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0011828	Gasoil 10ppm Fujairah FOB Cargoes
GX0011961	Gasoil 10ppm Middle East Gulf FOB Mean of Swaps MOS

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