Index Methodology Factsheet

GX0013044: GASOLINE FUJAIRAH 92 RON FOB SWAPS

INDEX DESCRIPTION

This assessment reflects the swap values for 92 Ron Gasoline cargoes in Fujairah.

INDEX DETAILS

Start date	2024-03-11
Commodity	Gasoline
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	3,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 GX0013455.

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
- Balance-of-Month, Month 1, and Month 2 swap deals
- Intermonth swap spreads
- Broker inputs on swaps values
- TC5 freight rate for netback calculation

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
92RFUJSW	1630	Month	3

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2024-03-11
Factsheet valid to	(ongoing)

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