Index Methodology Factsheet

GX0013456: GASOLINE FUJAIRAH 92 RON FOB MEAN OF SWAPS MOS

INDEX DESCRIPTION

This assessment reflects the midpoint value of paper curve 20-40 days forward from the date of publication.

INDEX DETAILS

Start date	2024-05-02
Commodity	Gasoline
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	1,Prompt
Data types	Index
Pricing basis	Flat
Delivery basis	FOB Cargoes
Trading hub	Middle East
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

The assessment complies with the quality specifications detailed in the factsheet for GX0013455.

CRITERIA FOR INCLUSION

The swap curve will comprise of the mean of swaps (MOS) for Balance Month + Month 1 or Month 1 + Month 2 swaps, depending on whether the midpoint falls before or after the roll date. The daily MOS value will underpin the daily index reflecting the outright values for cargoes.

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
92RFUJMOS	1630	Prompt	1

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2024-05-02
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0013461 Gasoline Fujairah 92 RON FOB Cargoes vs Mean of Swaps MOS

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