Index Methodology Factsheet

GX0013463: FUEL OIL 380 CST MIDDLE EAST GULF FOB CARGOES VS MEAN OF SWAPS MOS

INDEX DESCRIPTION

The quote reflects the physical differential for FOB Middle East Gulf high-sulphur 380CST fuel oil cargoes.

Physical value Indications can be drawn from the derivatives market at time of low liquidity/visibility in the physical markets.



INDEX DETAILS

Start date	2024-03-26
Commodity	Fuel Oil
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.001
Periods	1,Prompt
Data types	Mid, High, Low
Pricing basis	Diff
Delivery basis	FOB Cargoes
Trading hub	Middle East
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2024-03-26
Factsheet valid to	(ongoing)

INDEX QUALITY SPECIFICATION

The assessment complies with the quality specifications detailed in the factsheet for GX0011008.

RELATED INDEXES

PARENT INDEXES:

GX0011008 Fuel Oil 380 CST Middle East Gulf FOB Cargoes

GX0011953 Fuel Oil 380 CST Middle East Gulf FOB Cargoes Mean of Swaps MOS

CRITERIA FOR INCLUSION

Index calculation inputs comprise:

· Physical differentials bids, offers and deals for cargoes trading 20-40 days forward from assessment day.

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

LOCATION

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