Index Methodology Factsheet

GX0011641: GASOIL 10PPM SINGAPORE FOB SWAPS MT

INDEX DESCRIPTION

This assessment reflects the front-month swap for 10ppm gasoil in Singapore.

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

INDEX DETAILS

Start date	2016-01-04
Commodity	Gasoil
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.001
Periods	15,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB
Trading hub	South East Asia
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 GX0010336.

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
·Balance-of-Month, Month 1 and Month 2 swap deals
· Intermonth swap spreads
· Gasoil/Jet Fuel paper spread deals
· Broker inputs on swaps values 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

Swaps index basis of GX0010335 is converted from barrels to metric tons.

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2016-01-04
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0010335 Gasoil 10ppm Singapore FOB Swaps

CHILD INDEXES:

GX0011643 Gasoil 10ppm West Coast India FOB Swaps MT

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