Index Methodology Factsheet

GX0011643: GASOIL 10PPM WEST COAST INDIA FOB SWAPS MT

INDEX DESCRIPTION

This assessment reflects the front-month swap for 10ppm gasoil in West Coast India.

INDEX DETAILS

Start date	2018-01-02
Commodity	Gasoil
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.001
Periods	1,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB
Trading hub	South 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	N
Sole-sourced data from trading principals accepted	N
Inter-affiliate data accepted as valid	N

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2018-01-02
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0011065

GX0011641 Gasoil 10ppm Singapore FOB Swaps MT

CHILD INDEXES:

GX0011645 Gasoil 10ppm West Coast India FOB Swaps BBL

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