Index Methodology Factsheet

GX0011645: GASOIL 10PPM WEST COAST INDIA FOB SWAPS BBL

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 / BBL
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

Index is derived by deducting freight costs from the assessment for the same product in Singapore. The assessment is direct freight netbacks from Singapore's trading hub.

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
GOWCISWP	1630	Month	1

LOCATION



FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0011643 Gasoil 10ppm West Coast India FOB Swaps MT

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