Index Methodology Factsheet

GX0010995: NAPHTHA JAPAN CFR SWAPS

INDEX DESCRIPTION

This assessment reflects the swap values for Naphtha CIF Swaps in Japan.

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

INDEX DETAILS

Start date	2008-01-02
Commodity	Naphtha
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.001
Periods	19,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	CFR Cargoes
Trading hub	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 GX0011004.

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
- Balance-of-Month, Month 1, and Month 2 & Month 3 swap deals
- Intermonth swap spreads
- Broker inputs on swap values

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
NAJPCS	1630	Month	19

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-10-13
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0020764	Naphtha Japan CIF Swaps BBL
GX0020765	Naphtha Japan CIF Swaps Gallon
GX0017061	Naphtha Japan CIF Swaps London Assessments
GX0011854	Naphtha Japan FOB Swaps Month 0 vs Month 1
GX0011855	Naphtha Japan FOB Swaps Month 1 vs Month 2
GX0011856	Naphtha Japan FOB Swaps Month 2 vs Month 3

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