Index Methodology Factsheet

# GX0011004: NAPHTHA JAPAN CFR CARGOES

## INDEX DESCRIPTION

This index reflects the outright value for physical Naphtha CFR cargoes in Japan.

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

## INDEX DETAILS

| | |
|---|---|
| Start date | 2012-03-01 |
| Commodity | Naphtha |
| Frequency | Daily |
| CCY / UOM | USD / MT |
| Increment | 0.001 |
| Periods | 1,Prompt |
| 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 is reflective of Naphtha Japan CIF cargoes (min 60% paraffin content)

## CRITERIA FOR INCLUSION

Index calculation inputs comprise:
·Spot prices for Balance-of-Month, Month 1 and Month 2 bids, offers, and deals for cargoes trading 30-75 days forward from the assessment day.
·Physical differentials bids, offers and deals for cargoes trading 30-75 days forward from the 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 |

## ALIAS DEFINITION

| ALIAS | TIME | PERIOD TYPE | PERIOD |
|---|---|---|---|
| NAPJPCFR | 1630 | Prompt | 1 |

## LOCATION




## FACTSHEET INFORMATION

| | |
|---|---|
| Factsheet version | 1 |
| Factsheet valid from | 2023-10-13 |
| Factsheet valid to | (ongoing) |

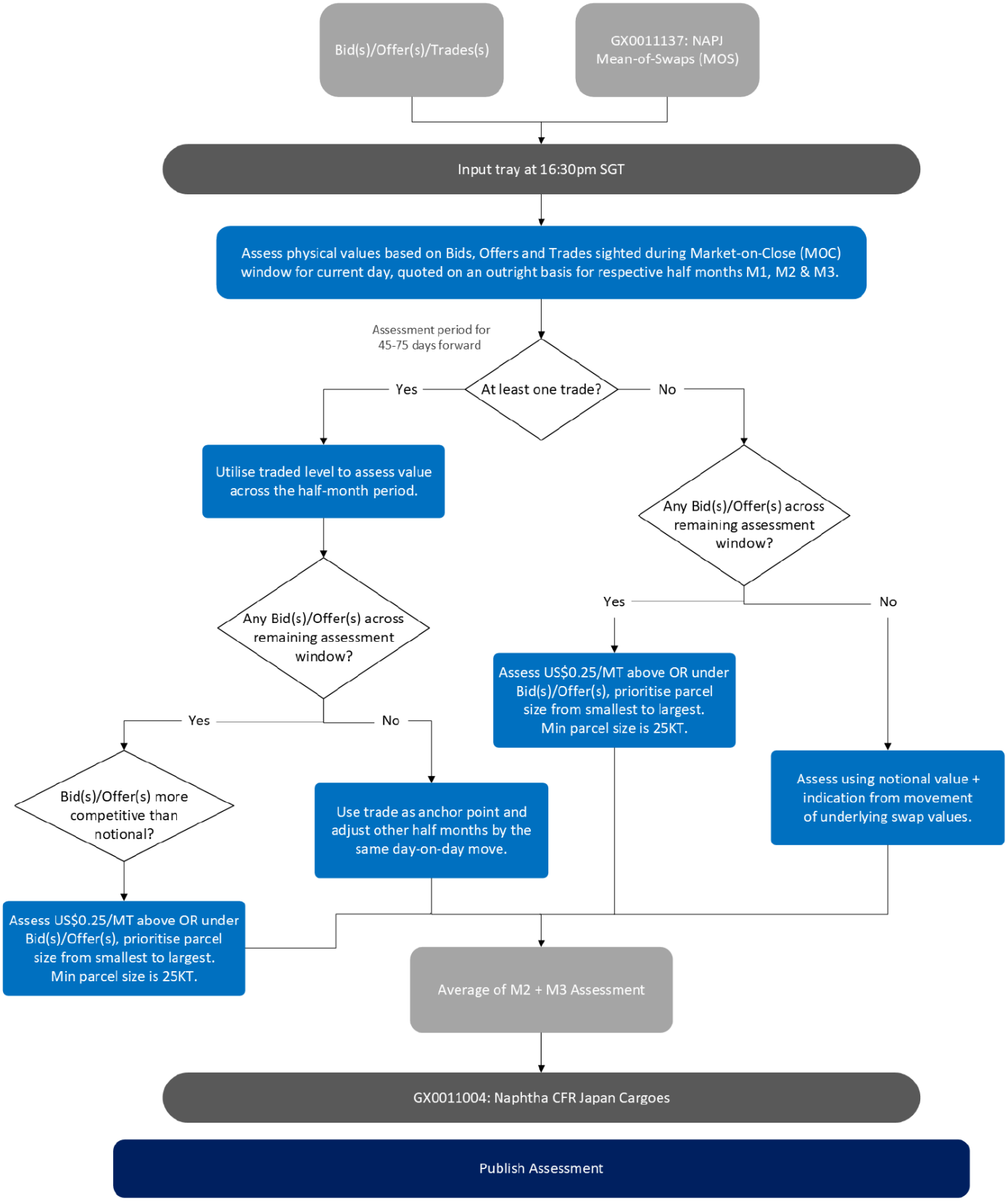
## RELATED INDEXES

**CHILD INDEXES:**

- GX0011605 Naphtha Japan CFR Cargoes Gallon
- GX0011861 Naphtha Japan CFR Cargoes Monthly Average (MAVG)
- GX0011800 Naphtha Japan CFR Cargoes vs Mean of Swaps MOS
- GX0011849 Propane Far East CFR 23kt Half Cargoes Index (FE) vs Naphtha Japan CFR Cargoes

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