Index Methodology Factsheet

GX0011137: NAPHTHA JAPAN CFR CARGOES MEAN OF SWAPS MOS

INDEX DESCRIPTION

This assessment reflects the midpoint value of the paper curve 45-75 days forward from the date of publication.

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

INDEX DETAILS

Start date	2023-10-13
Commodity	Naphtha
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.001
Periods	1,Prompt
Data types	Index
Pricing basis	Flat
Delivery basis	CFR Cargoes
Trading hub	East Asia
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

The assessment complies with the quality specifications detailed in the factsheet for GX0011004.

CRITERIA FOR INCLUSION

The assessment comprises of the Balance Month, Month 1 and Month 2 swaps, depending on whether the midpoint falls before or after the roll date. The daily MOS value underpins the daily index reflecting the outright values for Naphtha Japan CIF cargoes

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
NAPJPCMOS	1630	Prompt	1

LOCATION



FACTSHEET INFORMATION

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

RELATED INDEXES

CHILD INDEXES:

GX0011800	Naphtha Japan CFR Cargoes vs Mean of Swaps MOS
GX0013964	Propane Far East CFR Swaps vs Naphtha Japan CIF Cargoes Mean of Swaps MOS

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