Index Methodology Factsheet

GX0011458: NAPHTHA SINGAPORE FOB SWAPS

INDEX DESCRIPTION

This assessment reflects the swap values for Naphtha FOB Swaps in Singapore.

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

INDEX DETAILS

Start date	2014-05-28
Commodity	Naphtha
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	19,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB
Trading hub	South 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 GX0011457.

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
NAPSGS	1630	Month	19

LOCATION



FACTSHEET INFORMATION

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

RELATED INDEXES

CHILD INDEXES:

GX0017060	Naphtha Singapore FOB Swaps London Assessments
GX0011851	Naphtha Singapore FOB Swaps Month 0 vs Month 1
GX0011852	Naphtha Singapore FOB Swaps Month 1 vs Month 2
GX0011853	Naphtha Singapore FOB Swaps Month 2 vs Month 3

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