Index Methodology Factsheet

GX0011648: NAPHTHA JAPAN CFR CARGOES WINDOW

INDEX DESCRIPTION

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

INDEX DETAILS

Start date	2023-10-13
Commodity	Naphtha
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.001
Periods	4,HalfMonth
Data types	Index
Pricing basis	Flat
Delivery basis	CFR Cargoes
Trading hub	East Asia
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
·Physical 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

LOCATION



FACTSHEET INFORMATION

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

RELATED INDEXES

CHILD INDEXES:

GX0011816	Naphtha Singapore CFR Cargoes Window Half Month 0 vs Half Month 1
GX0011817	Naphtha Singapore CFR Cargoes Window Half Month 1 vs Half Month 2
GX0011818	Naphtha Singapore CFR Cargoes Window Half Month 2 vs Half Month 3

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