Index Methodology Factsheet

GX0011806: NAPHTHA SINGAPORE CFR CARGOES

INDEX DESCRIPTION

This index reflects the outright value for physical Naphtha CIF cargoes ($/bbl) in Singapore.

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 / BBL
Increment	0.001
Periods	1,Prompt
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	CFR Cargoes
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:
·Freight-derived index based on netforward for cargoes loading in Fujairah, and for discharge in Singapore.
·Derived by adding freight costs and port charges and converting them into barrels from the assessments for the FOB Fujairah Cargoes assessment.

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
NAPSGCFR	1630	Prompt	1

LOCATION



FACTSHEET INFORMATION

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

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