Index Methodology Factsheet

GX0011809: NAPHTHA SINGAPORE CFR CARGOES VS MEAN OF SWAPS MOS

INDEX DESCRIPTION

The quote reflects the physical differential derived from main indexes GX0011806 Naphtha Singapore CFR Cargoes and GX0011459 Naphtha Singapore FOB Mean of Swaps MOS.

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	Diff
Delivery basis	CFR Cargoes
Trading hub	Middle East
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

The assessment complies with the quality specifications detailed in the factsheets for GX0011806 and GX0011459.

CRITERIA FOR INCLUSION

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
NAPSGCMOS	1630	Prompt	1

FACTSHEET INFORMATION

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

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