Index Methodology Factsheet

GX0011814: NAPHTHA JAPAN CFR CARGOES PHYSICAL VS SWAPS

INDEX DESCRIPTION

The quote reflects the physical differential for Naphtha CIF Japan cargoes.

INDEX DETAILS

Start date	2023-10-13
Commodity	Naphtha
Frequency	Daily
CCY / UOM	USD / MT
Increment	0.001
Periods	1,Prompt
Data types	Mid, High, Low
Pricing basis	Diff
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 GX0011648.

CRITERIA FOR INCLUSION

Differential calculation inputs comprise:
- Physical deals for CIF Japan cargoes of 25,000 mt that fall within the 30-60 day forward assessment window
- Deals done outside of the assessment period or those deemed as outliers based on bid/offer activity and other physical deals will be disregarded.

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)

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