Index Methodology Factsheet

GX0011730: HEAVY NAPHTHA USGC BARGE

INDEX DESCRIPTION

Heavy Naphtha (40 N+A) delivered by barge in the US Gulf Coast, assessed as a differential to the front-month CME NYMEX RBOB Gasoline Futures settlement.

INDEX DETAILS

Start date	2010-01-05
Commodity	Naphtha
Frequency	Daily
CCY / UOM	USD / Gallon
Increment	0.0001
Periods	1,Month
Data types	Index
Pricing basis	Flat
Delivery basis	Delivered
Trading hub	North America
Timezone	America/New_York
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

Heavy Naphtha (40 N+A) is characterized by containing a minimum of 40% naphthenes and aromatics, with an initial boiling point (IBP) of 150°F, a minimum 10% distillation at 170°F, and an API gravity between 57-60°.

CRITERIA FOR INCLUSION

Reported transactions for US Gulf Coast barges delivered in a forward calendar month and priced against CME NYMEX RBOB Gasoline Futures.

ASSESSMENT TIMES

TIME	DETAILS
1530	New York Close

CALCULATION APPROACH

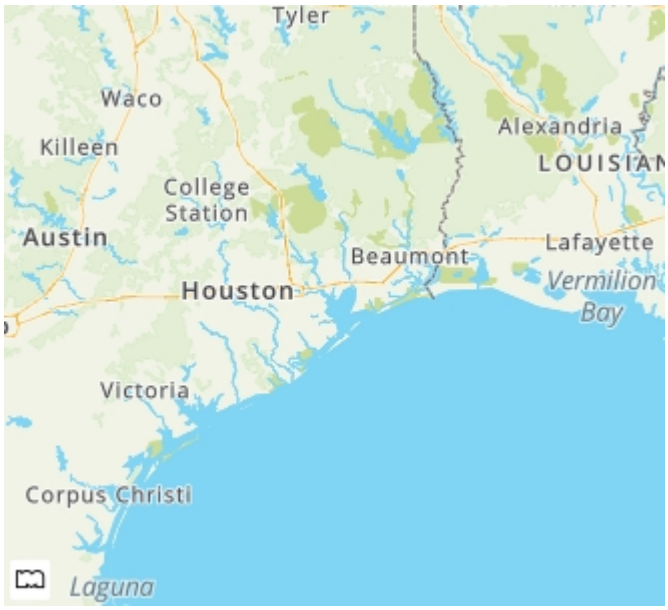
TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	Y
Sole-sourced data from trading principals accepted	N
Inter-affiliate data accepted as valid	N

Assessed from reported market activity during the trading day.

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
HEAVNAPUS	1530	Month	1

LOCATION



FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2023-01-06
Factsheet valid to	(ongoing)

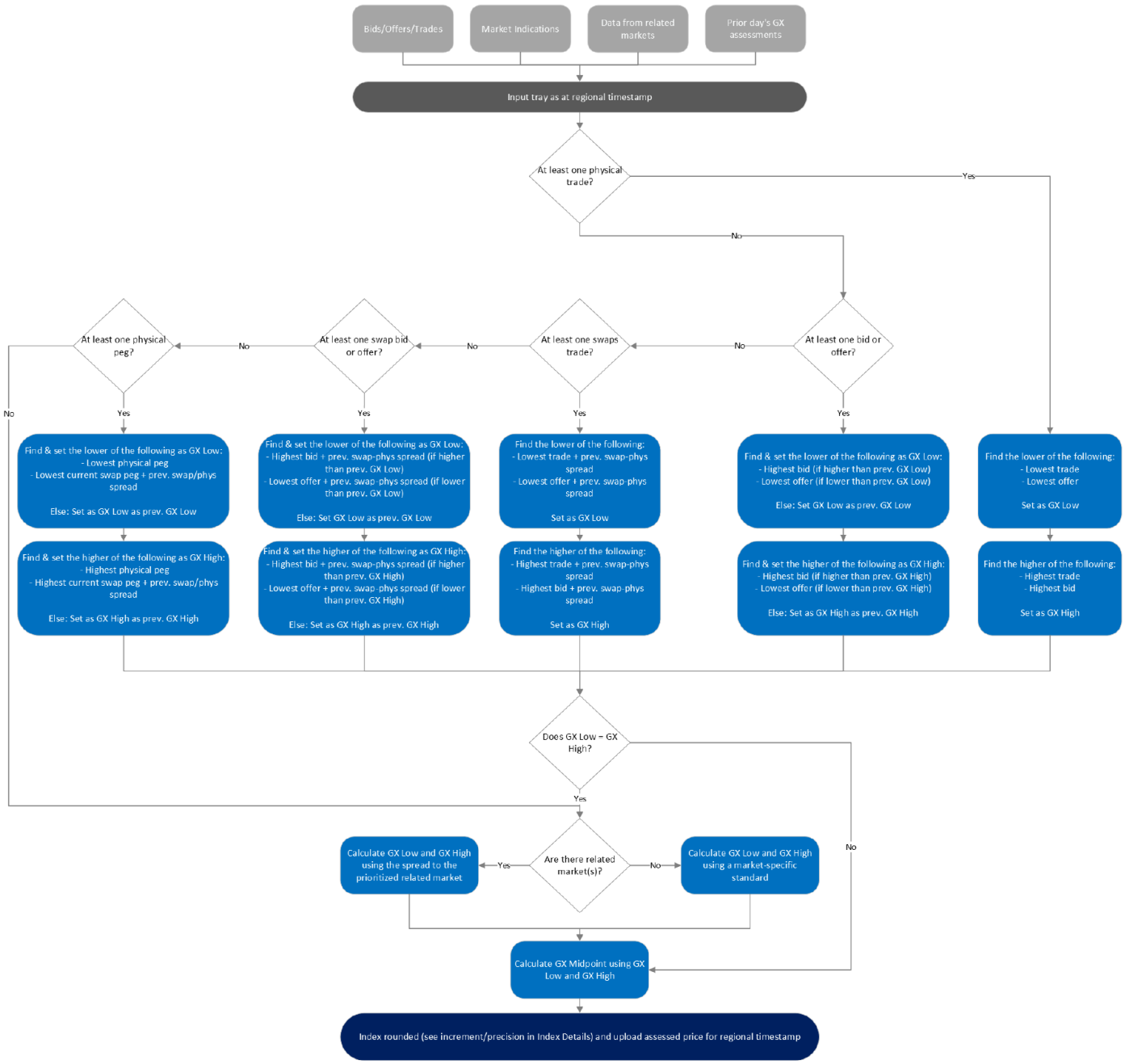
RELATED INDEXES

CHILD INDEXES:

GX0011696 Crude Oil Castilla FOB Covenas

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