Index Methodology Factsheet

GX0011731: LIGHT STRAIGHT RUN NAPHTHA USGC BARGE GALLON

INDEX DESCRIPTION

Light Straight Run Naphtha is delivered in the US Gulf, with the basis set at Mont Belvieu Natural Gasoline (Midpoint).

INDEX DETAILS

Start date	2023-06-09
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

Light Straight Run Naphtha is characterized by a minimum of 70% paraffins, an API gravity of at least 84°, an RVP range of 12-14, and an octane rating between 70 and 75.

CRITERIA FOR INCLUSION

The criteria for inclusion are deals, bids, and offers executed between 08:00 AM to 02:30 PM CST that are for delivery 5-15 days forward. For deals, the minimum volume required for inclusion is 25,000 barrels and the maximum is 100,000 barrels.

ASSESSMENT TIMES

TIME	DETAILS
1530	New York Close

CALCULATION APPROACH

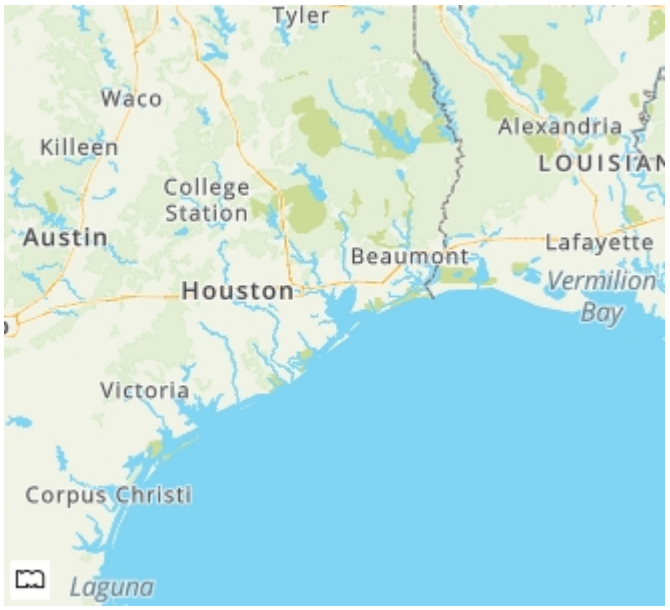
TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	Y
Sole-sourced data from trading principals accepted	N
Inter-affiliate data accepted as valid	N

For All-Day Price assessed as the midpoint of the low/high range of market activity between 8am CT to 2:30pm CT. Uses highest buy positions and lowest sell positions, prioritizing trades if above or equal to bids and below or equal to offers. If no trades, bids, or offers are discovered, the price will be set to maintain relationships with more active related physical or financial markets.

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
LSRNNBARGE	1530	Month	1

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-06-09
Factsheet valid to	(ongoing)

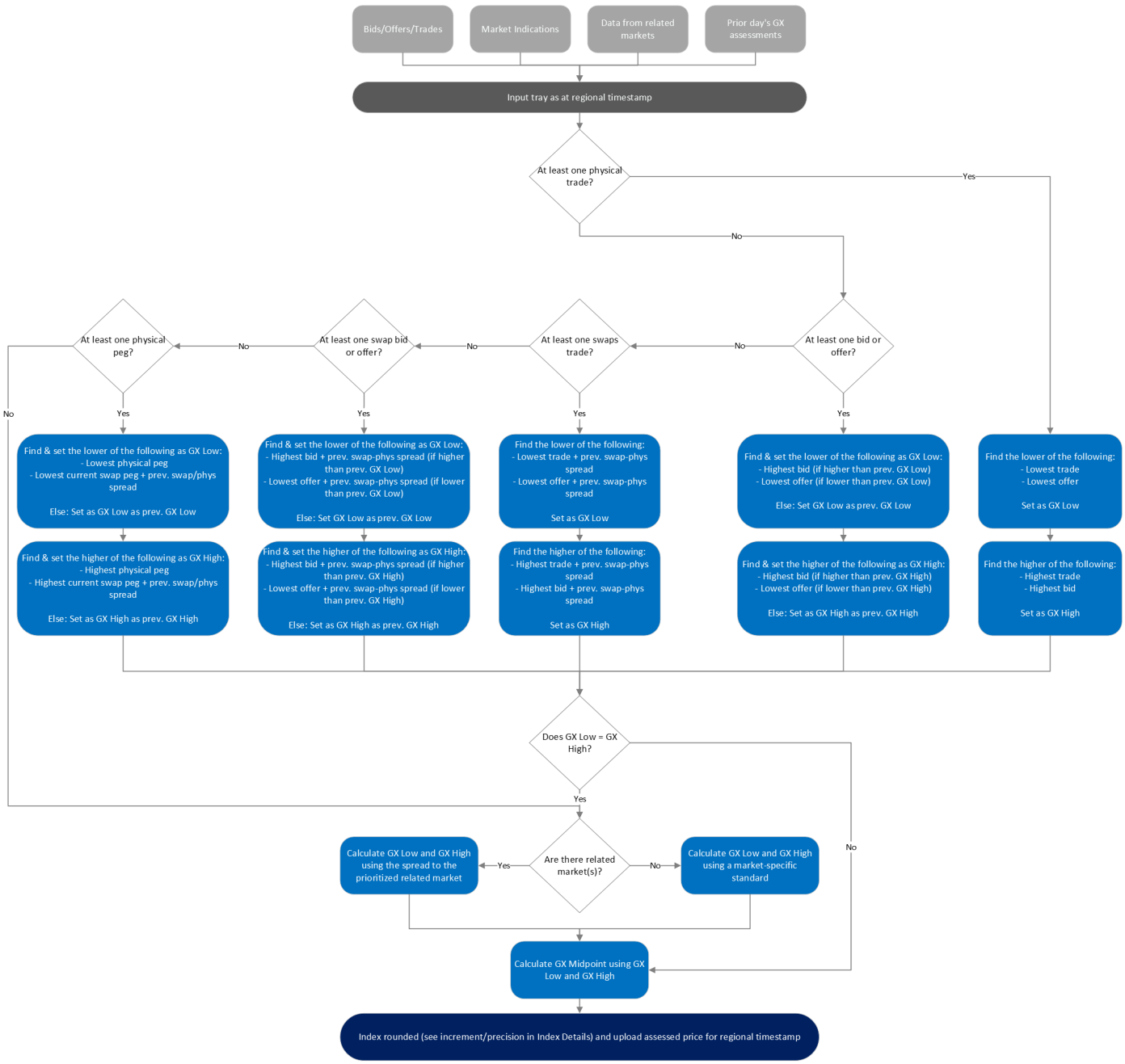
RELATED INDEXES

CHILD INDEXES:

GX0011697 Crude Oil Vasconia FOB Covenas

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