Index Methodology Factsheet

GX0001035: ULSD NYH BARGES MKTMID VS CME NYMEX ULSD NYH FUTURES

INDEX DESCRIPTION

NYH Barges ULSD meets Colonial Pipeline 62 Grade ULSD is a high-quality ultra-low sulfur diesel, meeting EPA standards with a maximum sulfur content of 15 ppm. This index is represented as a differential to the CME NYMEX ULSD Futures.

INDEX DETAILS

Start date	2022-01-26
Commodity	Diesel
Frequency	Daily
CCY / UOM	USD / Gallon
Increment	0.00001
Periods	24,Month; 1,Prompt
Data types	Index
Pricing basis	Diff
Delivery basis	FOB
Trading hub	North America
Timezone	America/New_York
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

NYH Barges ULSD meets Colonial Pipeline specs that can be found on their website (https://www.colpipe.com/customers/shipper-manual-and-tariffs)

CRITERIA FOR INCLUSION

The criteria for inclusion are deals, bids, and offers executed between 08:00 AM to 02:30 PM CST that reflect ULSHO loading three to seven days forward from the date of publication. For deals, the minimum volume required for inclusion is 25,000 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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
ULSDNYBKNX	1530	Prompt	1
ULSDNYBKNX	1530	Month	24

LOCATION

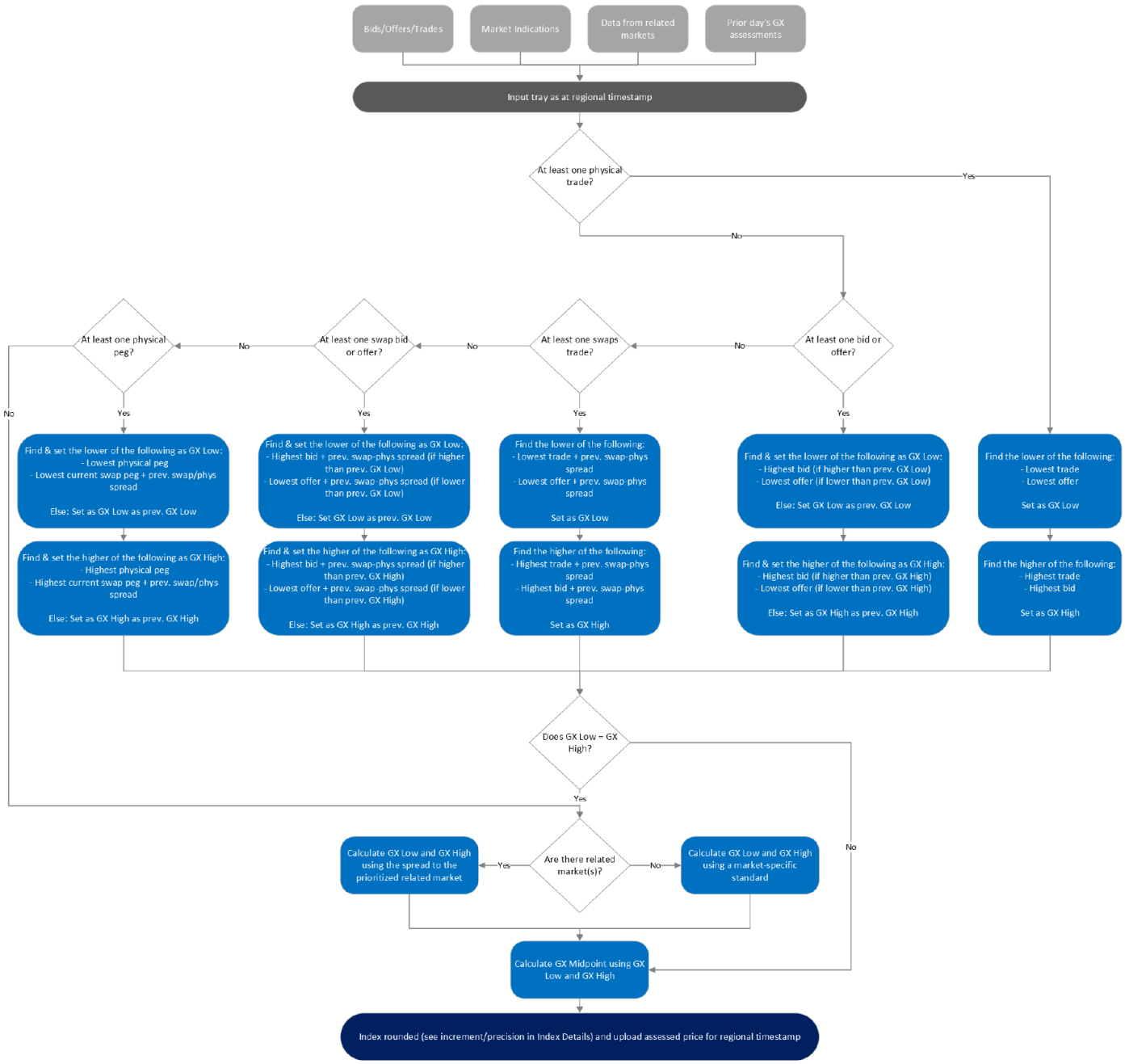


FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2022-01-26
Factsheet valid to	(ongoing)

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