Index Methodology Factsheet

GX0001678: HEATING OIL ULSH 67 COLONIAL LINDEN MKTMID VS CME NYMEX ULSD FUTURES

INDEX DESCRIPTION

Colonial Linden 67 Grade ULSHO is a high-quality ultra-low sulfur heating oil, delivered to Linden, NJ off the Colonial Pipeline, with a maximum sulfur content of 15 ppm. It ensures clean, efficient combustion for residential and commercial heating, with optimal cold-weather performance. This index is represented as a differential to the CME NYMEX ULSD Futures.

INDEX DETAILS

Start date	2022-04-04
Commodity	Heating Oil
Frequency	Daily
CCY / UOM	USD / Gallon
Increment	0.00001
Periods	24,Month; 1,Cycle
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

Colonial Linden 67 Grade ULSHO 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 match the prompt Colonial Linden Pipeline Cycle. For deals, the minimum volume required for inclusion is 25,000 barrels.

ASSESSMENT TIMES

TIME	DETAILS
1530	New York Close
1530	New York Close

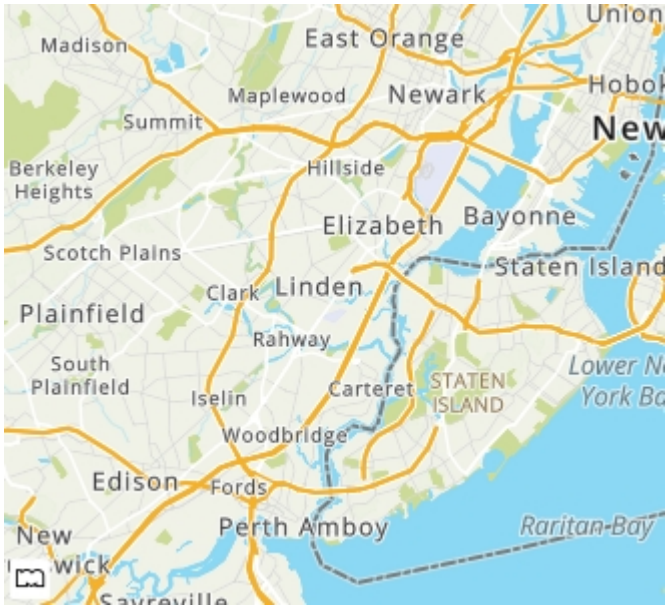
CALCULATION APPROACH

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
HO67CLLSD	1530	Month	24
HO67CLLSD	1530	Cycle	1

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2022-04-04
Factsheet valid to	(ongoing)

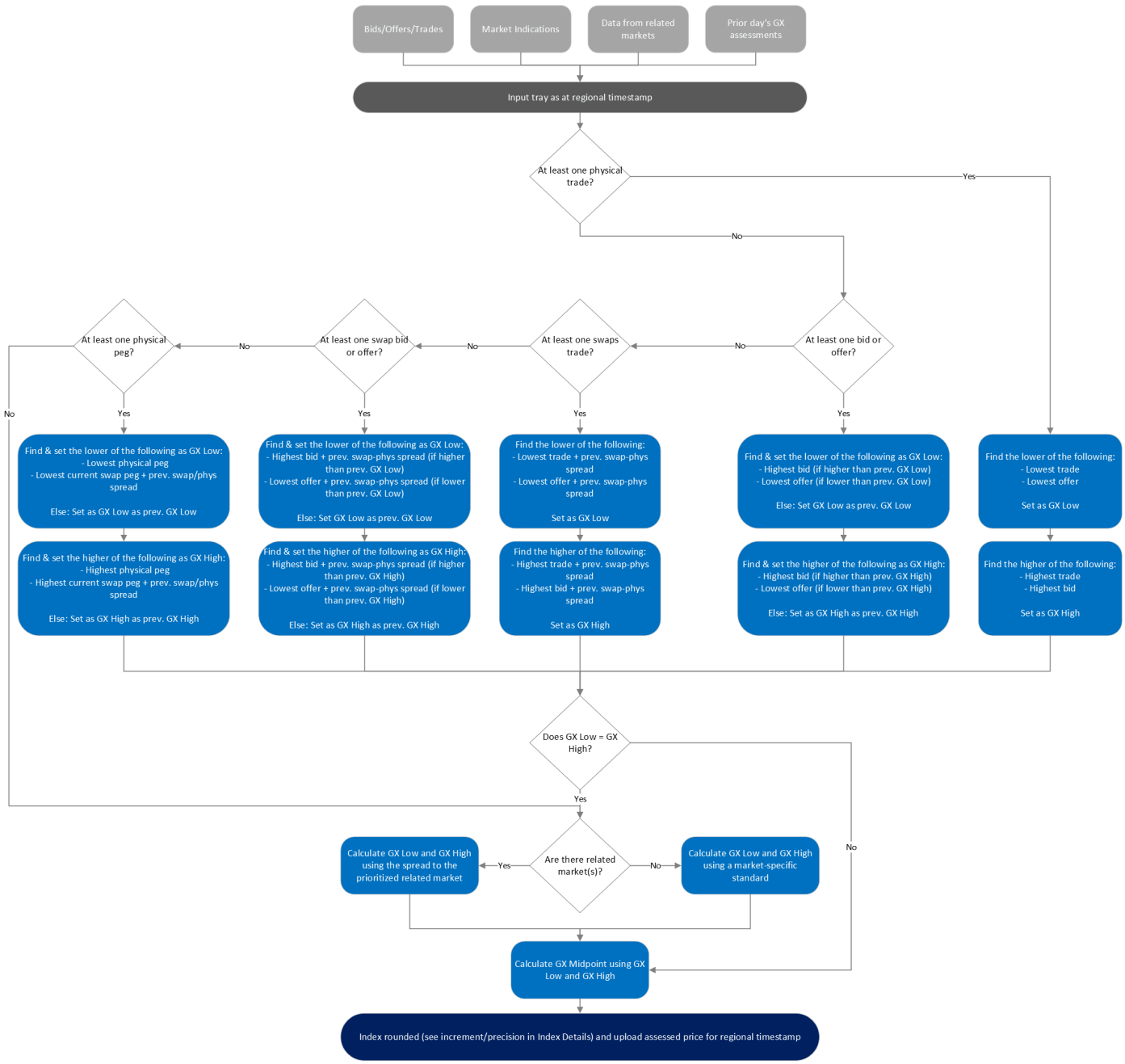
RELATED INDEXES

CHILD INDEXES:

GX0018009	Heating Oil ULSH 67 USGC Waterborne vs CME NYMEX ULSD Futures

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