Index Methodology Factsheet

GX0001680: HEATING OIL NYH BARGES MKTMID VS CME NYMEX ULSD FUTURES

INDEX DESCRIPTION

NYH Barges ULSHO meets Colonial Pipeline 67 Grade ULSHO specifications, with a maximum sulfur content of 15 ppm. Designed for residential and commercial heating, it ensures low emissions, efficient combustion, and reliable performance in colder temperatures. This index is represented as a differential to the CME NYMEX ULSD Futures.

INDEX DETAILS

Start date	2019-01-02
Commodity	Heating Oil
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 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 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
HONYHNX	1530	Month	24
HONYHNX	1530	Prompt	1

LOCATION

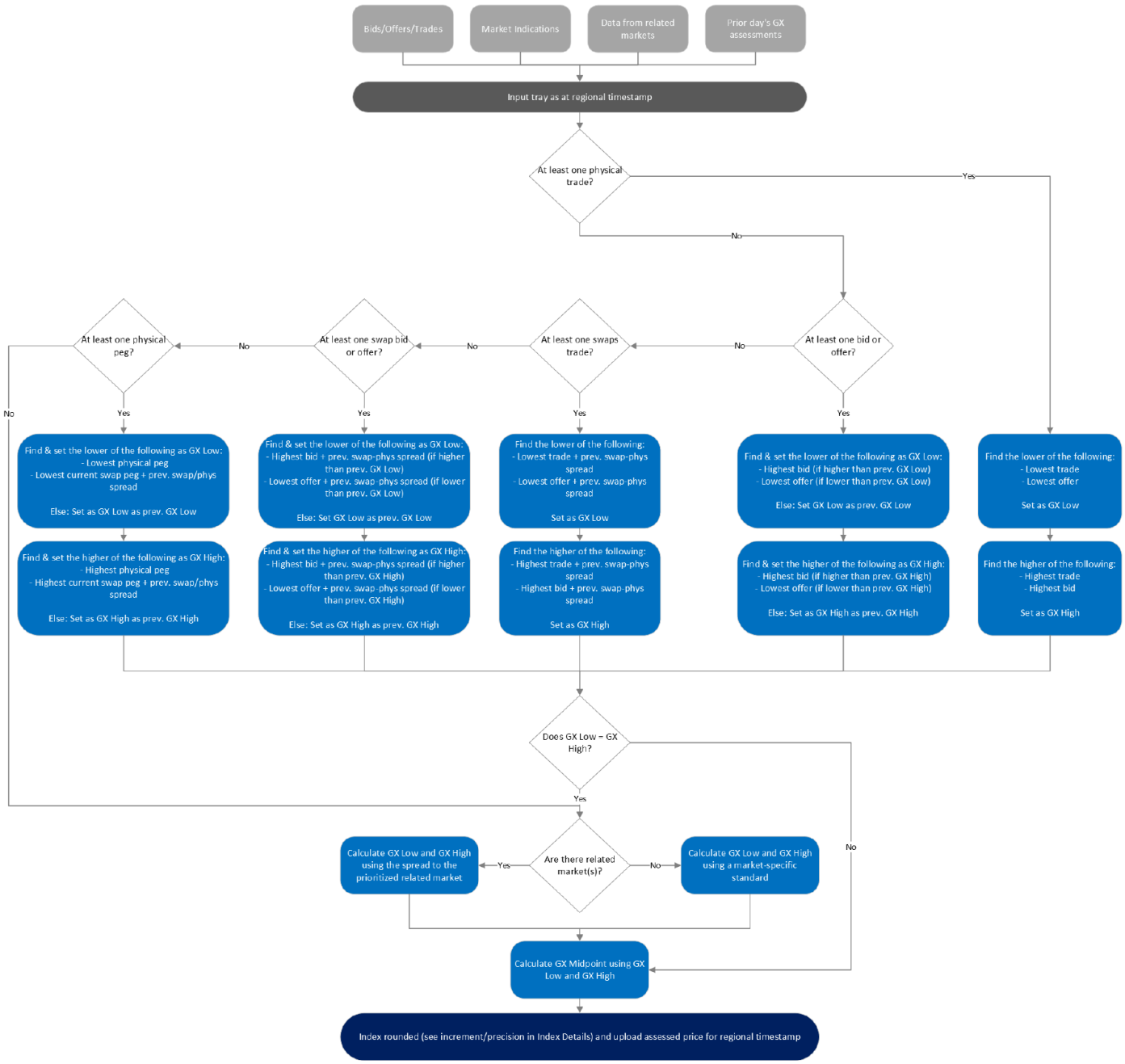


FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2019-01-02
Factsheet valid to	(ongoing)

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