Index Methodology Factsheet

GX0001683: ULSD WEST SHORE CHICAGO MKTMID VS CME NYMEX ULSD FUTURES

INDEX DESCRIPTION

West Shore Badger ULSD is a high-quality ultra-low sulfur diesel, delivered via the West Shore Pipeline, meeting stringent environmental regulations with a maximum sulfur content of 13 ppm. It ensures efficient combustion, reliable engine performance, and is suitable for both on-road and off-road applications. This index is represented as a differential to the CME NYMEX ULSD Futures.

INDEX DETAILS

Start date	2008-01-02
Commodity	Diesel
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

West Shore Pipeline's Badger System accepts Ultra Low Sulfur Diesel (ULSD) with a maximum sulfur content of 15ppm max sulphur.

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 West Shore/Badger Pipeline Cycle. For deals, the minimum volume required for inclusion is 10,000 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
ULSDWSCNX	1530	Cycle	1
ULSDWSCNX	1530	Month	24

LOCATION

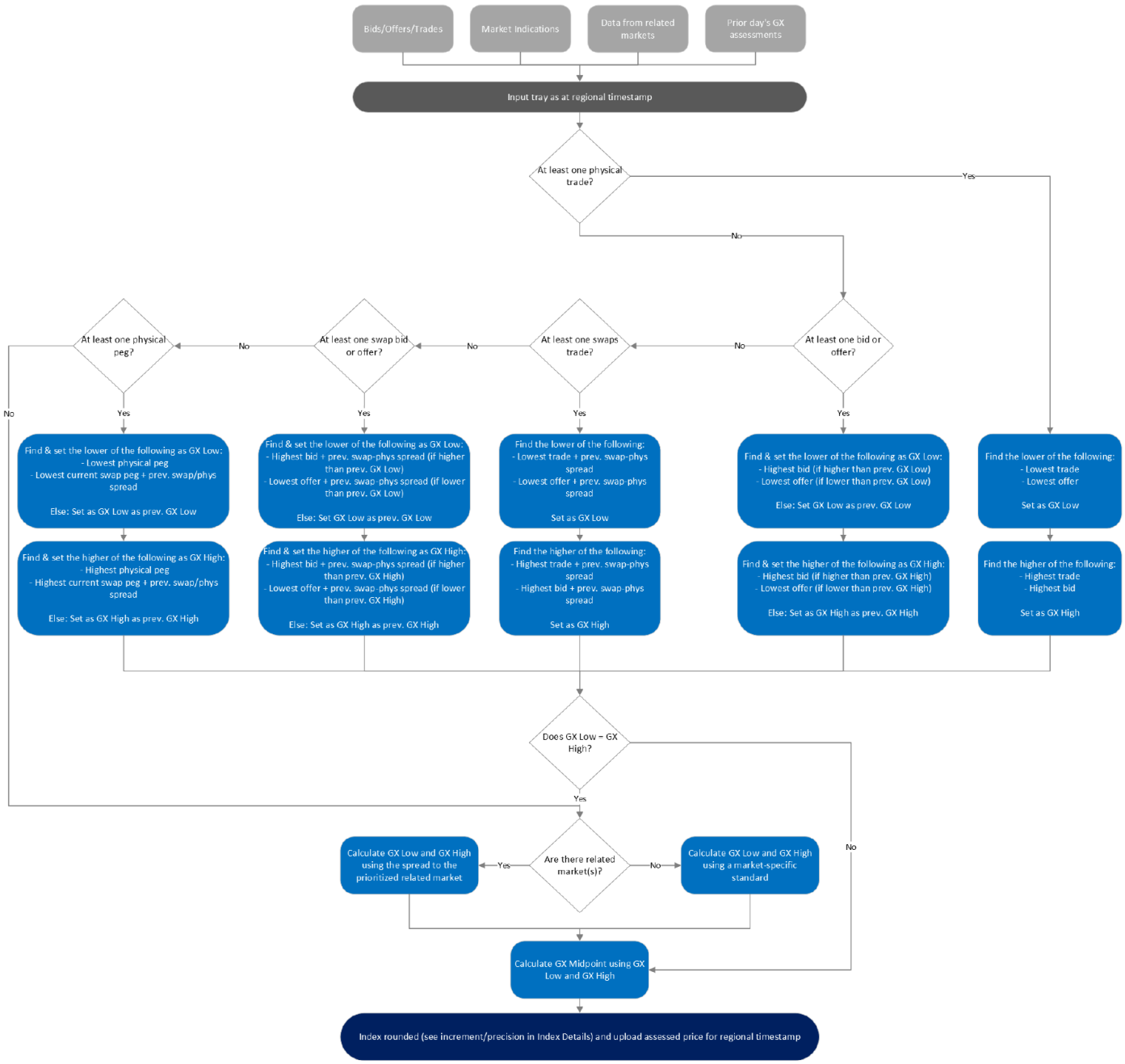


FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2022-04-04
Factsheet valid to	(ongoing)

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