

Diesel Diff - Group 3 ULSD (Platts) vs Heating Oil 1st Line Future

Contract Specifications

| Description | A monthly cash settled future based on the difference between the Platts daily assessment price for Midwest Group 3 ULSD and the ICE daily settlement price for Heating Oil 1st Line Future. |
|----------------------------|---|
| Contract Symbol | GUH |
| Contract Size | 1,000 barrels |
| Unit of Trading | Any multiple of 1,000 barrels |
| Currency | US Dollars and cents |
| Trading Price Quotation | One hundredth of one cent (\$0.0001) per gallon |
| Settlement Price Quotation | One hundredth of one cent (\$0.0001) per gallon |
| Minimum Price Fluctuation | One hundredth of one cent (\$0.0001) per gallon |
| Last Trading Day | Last Trading Day of the contract month |
| Floating Price | In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. |

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| Final Settlement | In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the difference between the average of the "Mid" quotations appearing in "Platts US Marketscan" under the heading "Midwest (c/gal)" subheading "Group 3" for "ULSD" and the average of the settlement prices as made public by ICE for the Heating Oil 1st Line Future for each business day (as specified below) in the determination period. |
|--------------------|---|
| Contract Series | Up to 48 consecutive months |
| Final Payment Date | Two Clearing House Business Days following the Last Trading Day |
| Business Days | Publication days for Platts US Marketscan |