



GX0001087: CRUDE OIL WTI EAST HOUSTON (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average and high differential prices for WTI at Houston, Texas (USGC) applied to the DSW Formula resulting in outright values.

INDEX DETAILS

Start date	02-Jan-2008
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Precision	2 decimal places
Periods	12,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

Typical pipeline/terminal stream quality:
E.g. 41-43.5°API and 0.20% sulfur content

CRITERIA FOR INCLUSION

Index calculation inputs comprise trades, bids, offers, market valuations, spreads to closest-trending secondary benchmark

- Occurring and received between 0700-1600 (CT)
- For the named delivery month
- For at least 500 barrels/day, or the equivalent in total barrels
- Negotiated for delivery at the Magellan East Houston Terminal

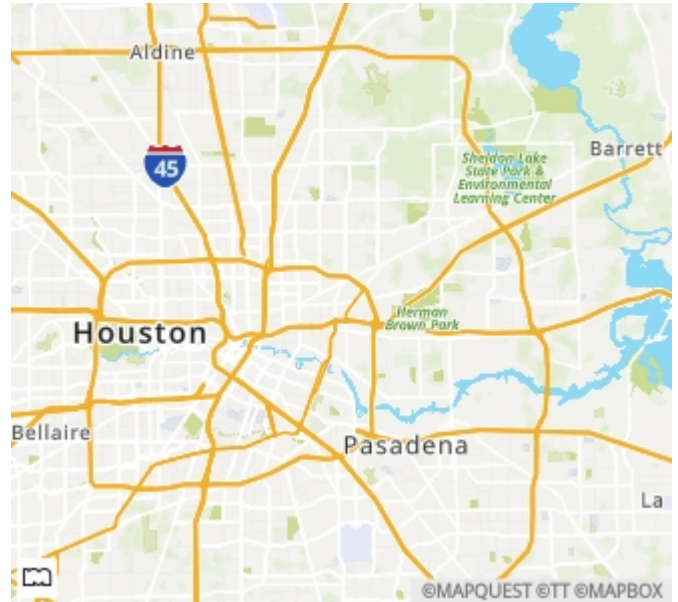
ASSESSMENT TIMES

TIME	DETAILS
1600	Chicago Close

CALCULATION APPROACH

TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	Y
Sole-sourced data from trading principals accepted	Y
Inter-affiliate data accepted as valid	N
Bids and offers accepted in lieu of trades:	Y
Spreads to related markets used in lieu of bids/offers:	Y

LOCATION



FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	06-Mar-2024
Factsheet valid to	(ongoing)
Factsheet review at	2024-03-07

RELATED INDEXES

PARENT INDEXES:

☞GX0001085	Crude Oil Domestic Sweet (DSW) Cushing Cash Formula (Cushing Cash Expiry)
☞GX0001075	Crude Oil WTI East Houston vs Cushing Cash Formula (Cushing Cash Expiry)

CHILD INDEXES:

☞GX0011207	Conventional 87 Gasoline M Colonial Pasadena Continuous MOC vs Crude Oil WTI Houston
☞GX0011639	Crude Oil Alaska North Slope (ANS) US West Coast (USWC) vs Crude Oil (WTI) East Houston (Calendar-10d Expiry)
☞GX0011698	Crude Oil Castilla vs Crude Oil WTI Houston
☞GX0011637	Crude Oil Syncrude Sweet Blend Edmonton (COLC Expiry) vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry)
☞GX0011704	Crude Oil Vasconia vs Crude Oil WTI Houston
☞GX0012786	Crude Oil WTI East Houston (Cushing Cash Expiry) Implied Final (IMPF)
☞GX0001900	Crude Oil WTI East Houston (Cushing Cash Expiry) Month to Date (MTD)
☞GX0001918	Crude Oil WTI East Houston (Cushing Cash Expiry) Monthly Average (MAVG)
☞GX0011278	Crude Oil WTI East Houston (Futures Expiry)
☞GX0011168	Crude Oil WTI East Houston vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
☞GX0011257	Crude Oil WTI East Houston vs Mars (Cushing Cash Expiry)
☞GX0011258	Crude Oil WTI East Houston vs Southern Green Canyon Nederland/Texas City (Cushing Cash Expiry)



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	Expiry)
☞GX0011798	Crude Oil WTI East Houston vs WTI Midland (Cushing Cash Expiry)
☞GX0011259	Crude Oil WTI Midland vs WTI East Houston (Cushing Cash Expiry)
☞GX0011635	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) vs Crude Oil (WTI) East Houston (Cushing Cash Expiry)
☞GX0011220	Jet Fuel 54 Colonial Pasadena MKTMID vs Crude Oil WTI Houston
☞GX0011230	Jet Fuel NY Buckeye MKTMID vs Crude Oil WTI Houston
☞GX0011255	PMI OSP Crude Oil Isthmus US Gulf Coast Atlantic and Caribbean Coast vs Crude Oil (WTI) East Houston
☞GX0011256	PMI OSP Crude Oil Maya US Gulf Coast Atlantic and Caribbean Coast vs Crude Oil (WTI) East Houston
☞GX0011227	ULSD 62 Colonial Pasadena MKTMID vs Crude Oil WTI Houston
☞GX0011214	ULSD NYH Barges MKTMID vs Crude Oil WTI Houston