

GX00017821: CRUDE OIL WEST TEXAS SOUR (WTS) MIDLAND VS CUSHING CASH FORMULA (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential against the DSW Formula for West Texas Sour (WTS) at Midland, Texas (USGC).

INDEX DETAILS

23-Jan-2017 Start date Crude Commodity Frequency Daily CCY/UOM USD / BBL 0.01 Increment Periods 2,Month Data types Mid, High, Low Pricing basis Diff

Delivery basis FOB

Trading hub North America
Timezone America/Chicago

Holiday calendar Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

Typical pipeline/terminal stream quality: 30-33°API and <1.28% 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)
- \cdot For the named delivery month
- · For at least 500 barrels/day, or the equivalent in total barrels
- · Negotiated for delivery at Midland, TX

ASSESSMENT TIMES

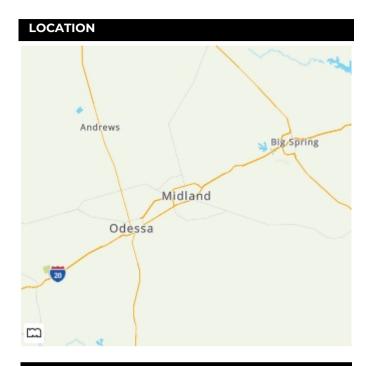
TIME	DETAILS	
1600	Chicago Close	

CALCULATION APPROACH

TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	Υ
Sole-sourced data from trading principals accepted	Υ
Inter-affiliate data accepted as valid	Ν

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
WTSD	1600	Month	2



FACTSHEET INFORMATION

Factsheet version

Factsheet valid from 2017-01-23 Factsheet valid to (ongoing)

RELATED INDEXES

CHILD INDEXES:

由GX0001792 Crude Oil West Texas Sour (WTS) Midland

(Cushing Cash Expiry)

母GX0012863 Crude Oil West Texas Sour (WTS) Midland vs

Cushing Cash Formula (Cushing Cash Expiry)

Implied Final (IMPF)

由GX0001889 Crude Oil West Texas Sour (WTS) Midland vs

Cushing Cash Formula (Cushing Cash Expiry)

Month to Date (MTD)

由GX0001870 Crude Oil West Texas Sour (WTS) Midland vs

Cushing Cash Formula (Cushing Cash Expiry)

Monthly Average (MAVG)



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