

GX00017871: CRUDE OIL DJ LIGHT CUSHING VS CUSHING CASH FORMULA (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential against the DSW Formula for DJ Basin crudes at Cushing, Oklahoma.

INDEX DETAILS

Start date	27-Dec-2021
Commodity	Crude
Frequency	Daily
CCY/UOM	USD/BBL
Increment	0.01
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: 47-51°API and <0.07% 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 Cushing, OK

ASSESSMENT TIMES

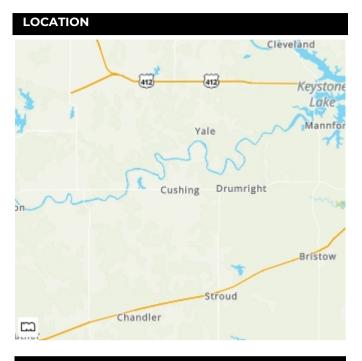
TIME	DETAILS
1600	Chicago Close

CALCULATION APPROACH

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD	
DJD	1600	Month	2	



FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2021-12-27
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

묩GX0001797	Crude Oil DJ Light Cushing (Cushing Cash Expiry)
団GX0012895	Crude Oil DJ Light Cushing vs Cushing Cash Formula (Cushing Cash Expiry) Implied Final (IMPF)
団GX0001894	Crude Oil DJ Light Cushing vs Cushing Cash Formula (Cushing Cash Expiry) Month to Date (MTD)
団GX0001875	Crude Oil DJ Light Cushing vs Cushing Cash Formula (Cushing Cash Expiry) Monthly Average (MAVG)



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