



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	N
Inter-affiliate data accepted as valid	N

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
DJD	1600	Month	2

LOCATION



FACTSHEET INFORMATION

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

RELATED INDEXES

CHILD INDEXES:

☒GX0001797	Crude Oil DJ Light Cushing (Cushing Cash Expiry)
☒GX0012895	Crude Oil DJ Light Cushing vs Cushing Cash Formula (Cushing Cash Expiry) Implied Final (IMPF)
☒GX0001894	Crude Oil DJ Light Cushing vs Cushing Cash Formula (Cushing Cash Expiry) Month to Date (MTD)
☒GX0001875	Crude Oil DJ Light Cushing vs Cushing Cash Formula (Cushing Cash Expiry) Monthly Average (MAVG)



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