Index Methodology Factsheet

GX0001883: CRUDE OIL MARS VS CUSHING CASH FORMULA (CUSHING CASH EXPIRY) MONTH TO DATE (MTD)

INDEX DESCRIPTION

The average month-to-date, trade month volume-weighted average differential against the DSW Formula for Mars at Clovelly, Louisiana (USGC).

INDEX DETAILS

Start date	2017-01-23
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	24,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:
E.g. 28-29.7°API and 1.87-1.93% sulfur content

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

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2017-01-23
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0001112	Crude Oil Mars vs Cushing Cash Formula (Cushing Cash Expiry)

CHILD INDEXES:

GX0019287	Crude Oil Mars vs Cushing Cash Formula (Cushing Cash Expiry) Contract to Date (CTMTD)

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