Index Methodology Factsheet

GX0010422: CRUDE OIL WTI ST JAMES VS CUSHING CASH FORMULA (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential against the DSW Formula for "Midland quality" West Texas Intermediate (WTI) at St. James, Louisiana (USGC).

INDEX DETAILS

Start date	2022-11-08
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: 40-44°API and <0.2% 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 St. James, LA

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
WTISJD	1600	Month	24

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2022-11-08
Factsheet valid to	(ongoing)

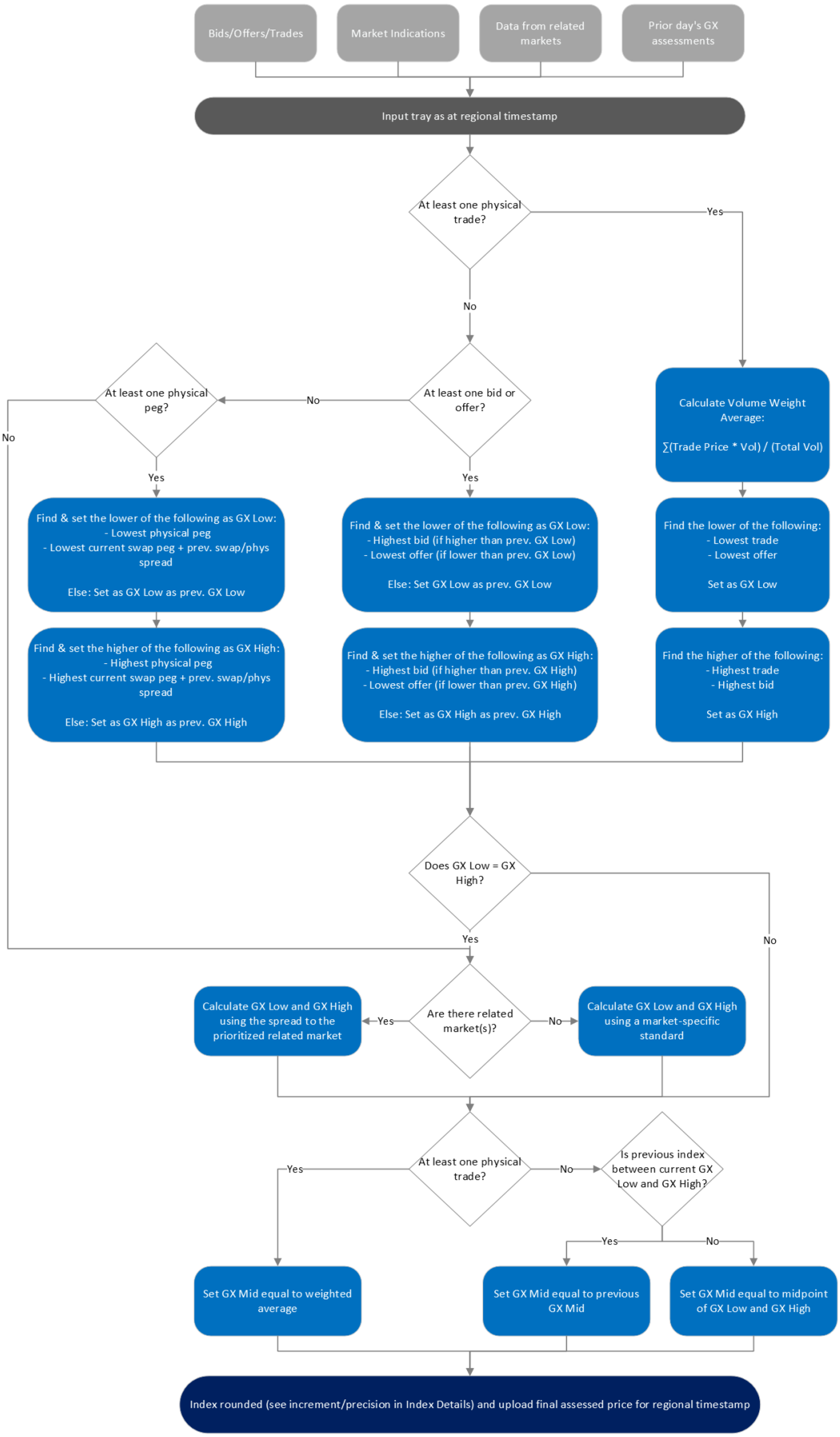
RELATED INDEXES

CHILD INDEXES:

GX0010423	Crude Oil WTI St James (Cushing Cash Expiry)
GX0012920	Crude Oil WTI St James vs Cushing Cash Formula (Cushing Cash Expiry) Implied Final (IMPF)
GX0011361	Crude Oil WTI St James vs Cushing Cash Formula (Cushing Cash Expiry) Month to Date (MTD)
GX0012918	Crude Oil WTI St James vs Cushing Cash Formula (Cushing Cash Expiry) Monthly Average (MAVG)

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