

**GX0010423: CRUDE OIL WTI ST JAMES (CUSHING CASH EXPIRY)****INDEX DESCRIPTION**

The daily market low, volume-weighted average and high differential prices for WTI St. James, Louisiana (USGC) applied to the DSW Formula resulting in outright values.

INDEX DETAILS

Start date	08-Nov-2022
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Precision	2 decimal places
Periods	2,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

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 bpd, or equivalent in total barrels
- Negotiated for delivery at St. James, Louisiana

ASSESSMENT TIMES

TIME	DETAILS
1600	Chicago Close

CALCULATION APPROACH**LOCATION****FACTSHEET INFORMATION**

Factsheet version	1
Factsheet valid from	08-Nov-2022
Factsheet valid to	(ongoing)
Factsheet review at	2024-03-07

RELATED INDEXES**PARENT INDEXES:**

- ☞GX0001085 Crude Oil Domestic Sweet (DSW) Cushing Cash Formula (Cushing Cash Expiry)
- ☞GX0010422 Crude Oil WTI St James vs Cushing Cash Formula (Cushing Cash Expiry)

CHILD INDEXES:

- ☞GX0012921 Crude Oil WTI St James (Cushing Cash Expiry) Implied Final (IMPF)
- ☞GX0011362 Crude Oil WTI St James (Cushing Cash Expiry) Month to Date (MTD)
- ☞GX0012919 Crude Oil WTI St James (Cushing Cash Expiry) Monthly Average (MAVG)
- ☞GX0011288 Crude Oil WTI St James (Futures Expiry)
- ☞GX0011179 Crude Oil WTI St James vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)