Index Methodology Factsheet

GX0010426: CRUDE OIL BAKKEN DAPL VS CME NYMEX WTI CMA INDICATION (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential against the DSW Formula for Bakken at North Dakota.

INDEX DETAILS

Start date	2022-05-31
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	1,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: 43.8°API and <0.09% 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 North Dakota

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	2022-05-31
Factsheet valid to	(ongoing)

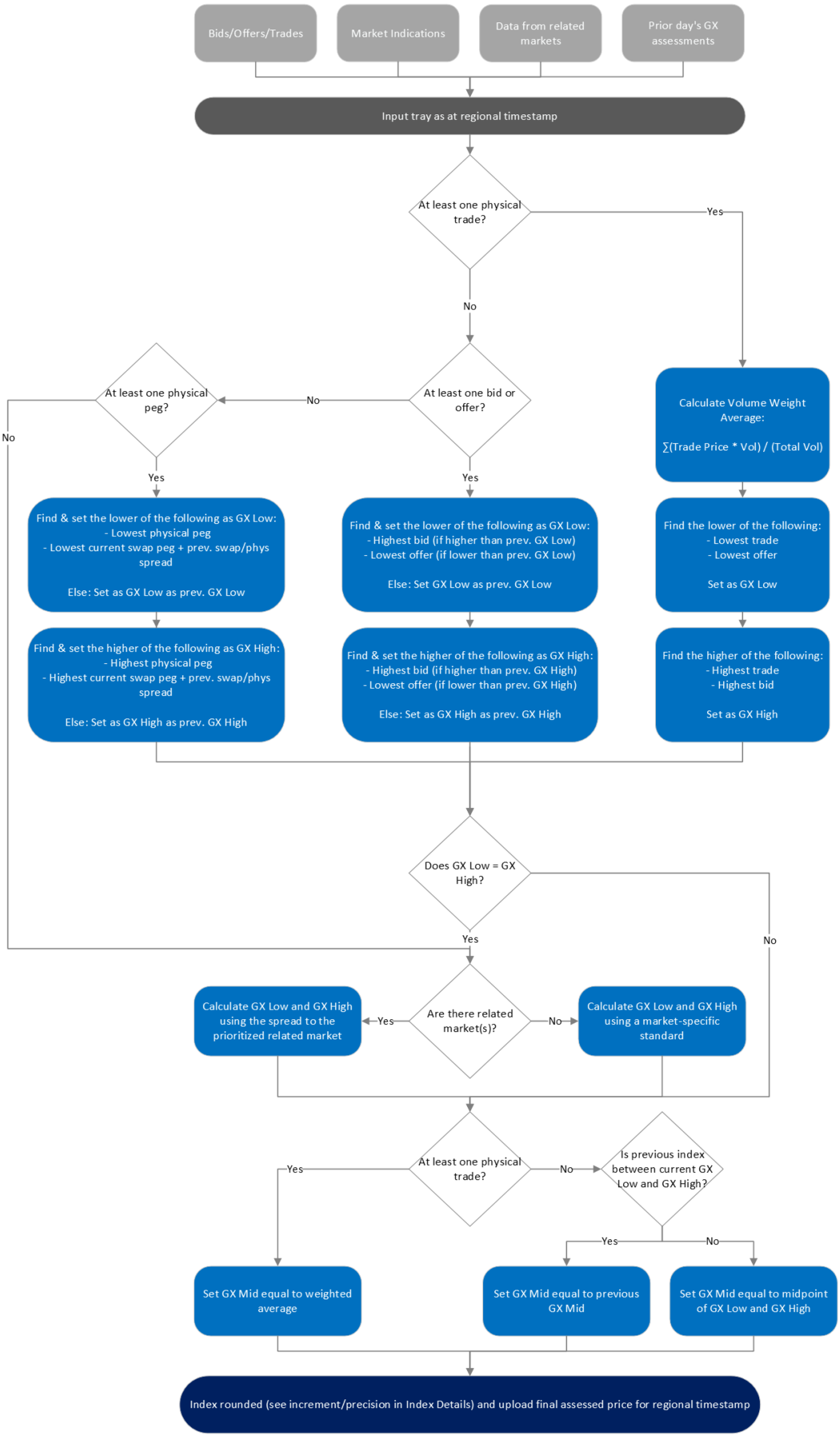
RELATED INDEXES

CHILD INDEXES:

GX0010429	Crude Oil Bakken DAPL (Cushing Cash Expiry)
GX0012358	Crude Oil Bakken DAPL (Futures Expiry)
GX0012960	Crude Oil Bakken DAPL vs CME NYMEX WTI CMA Indication (Cushing Cash Expiry) Implied Final (IMPF)
GX0012956	Crude Oil Bakken DAPL vs CME NYMEX WTI CMA Indication (Cushing Cash Expiry) Month to Date (MTD)
GX0012952	Crude Oil Bakken DAPL vs CME NYMEX WTI CMA Indication (Cushing Cash Expiry) Monthly Average (MAVG)

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