Index Methodology Factsheet



GX0010427: CRUDE OIL LIGHT SWEET GUERNSEY (CUSHING CASH **EXPIRY)**

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high for Light Sweet Guernsey at Guernsey, Wyoming applied to the NYMEX Light Sweet WTI CMA Indication resulting in outright values.

INDEX DETAILS

Start date	17-Apr-2023
Commodity	Crude
Frequency	Daily
CCY/UOM	USD/BBL
Precision	2 decimal places
Periods	1,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 barrels/day, or the equivalent in total barrels
- Negotiated for delivery at Guernsey, Wyoming

ASSESSMENT TIMES

TIME	DETAILS
1600	Chicago (

Chicago Close

CALCULATION APPROACH

LOCATION



FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	17-Apr-2023
Factsheet valid to	(ongoing)
Factsheet review at	2024-03-07

RELATED INDEXES

PARENT INDEXES:

PAREINTINDE	AE3.
卧GX0001078	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Final Settlement (CS)
묩GX0010424	Crude Oil Light Sweet Guernsey vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry)
CHILD INDEXES:	
묩GX0012937	Crude Oil Light Sweet Guernsey (Cushing Cash Expiry) Implied Final (IMPF)
団GX0012933	Crude Oil Light Sweet Guernsey (Cushing Cash Expiry) Month to Date (MTD)
団GX0012929	Crude Oil Light Sweet Guernsey (Cushing Cash Expiry) Monthly Average (MAVG)

団GX0012353 Crude Oil Light Sweet Guernsey vs ICE Crude Oil Midland WTI AGC CMA Indication Futures Settlement (HOO) (Futures Expiry)