Index Methodology Factsheet

GX0011022: CRUDE OIL WTI NEDERLAND (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

Daily crude oil price for WTI at Nederland, Texas, with Cushing cash expiry.

INDEX DETAILS

Start date	2023-04-17
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	24,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

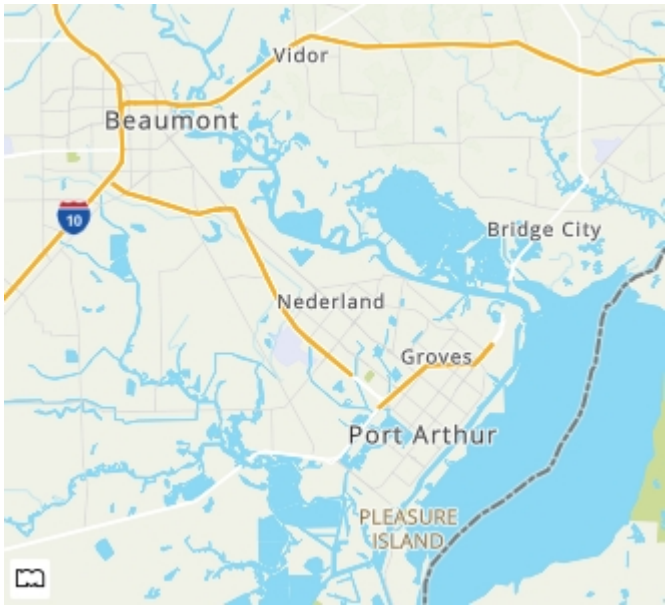
ASSESSMENT TIMES

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	2023-04-17
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0012988	Crude Oil WTI Nederland (Cushing Cash Expiry) Implied Final (IMPF)
GX0012984	Crude Oil WTI Nederland (Cushing Cash Expiry) Month to Date (MTD)
GX0012980	Crude Oil WTI Nederland (Cushing Cash Expiry) Monthly Average (MAVG)

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