Index Methodology Factsheet

GX0011274: CRUDE OIL WTI NEDERLAND VS CUSHING CASH FORMULA (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

Daily differential value for crude oil WTI in Nederland, Texas versus the Cushing crude cash formula.

INDEX DETAILS

Start date	2023-04-17
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

CRITERIA FOR INCLUSION

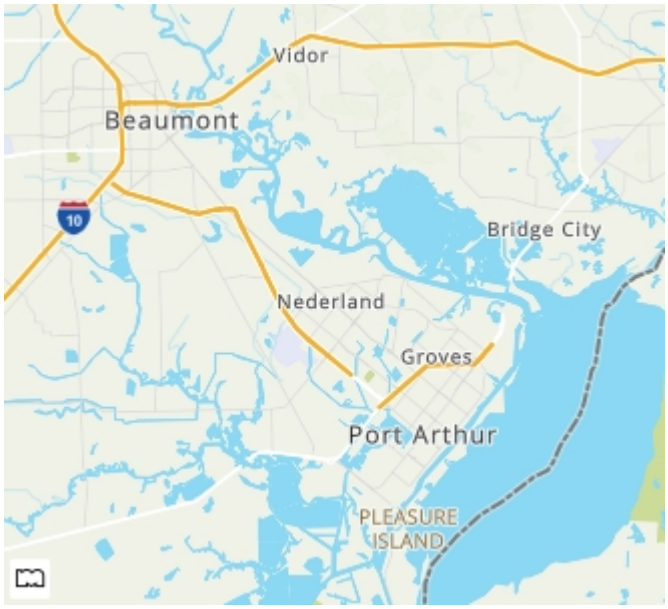
ASSESSMENT TIMES

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:

GX0012989	Crude Oil WTI Nederland vs Cushing Cash Formula (Cushing Cash Expiry) Implied Final (IMPF)
GX0012985	Crude Oil WTI Nederland vs Cushing Cash Formula (Cushing Cash Expiry) Month to Date (MTD)
GX0012981	Crude Oil WTI Nederland vs Cushing Cash Formula (Cushing Cash Expiry) Monthly Average (MAVG)

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