

**GX0011288: CRUDE OIL WTI ST JAMES (FUTURES EXPIRY)****INDEX DESCRIPTION**

The daily market low, volume-weighted average and high differential prices for West Texas Intermediate (WTI) at St. James, Louisiana (USGC) applied to the ICE Midland WTI AGC Futures (HOU) resulting in outright values.

INDEX DETAILS

Start date	08-Nov-2022
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 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:**

🔗GX0010423 Crude Oil WTI St James (Cushing Cash Expiry)

CHILD INDEXES:

- 🔗GX0012927 Crude Oil WTI St James (Futures Expiry) Implied Final (IMPF)
- 🔗GX0012925 Crude Oil WTI St James (Futures Expiry) Month to Date (MTD)
- 🔗GX0012923 Crude Oil WTI St James (Futures Expiry) Monthly Average (MAVG)