

GX0001786: CRUDE OIL NIOBRARA CUSHING VS CUSHING CASH FORMULA (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential against the DSW Formula for Niobrara at Cushing, Oklahoma.

INDEX DETAILS

Start date 02-Jan-2019
Commodity Crude
Frequency Daily
CCY/UOM USD/BBL
Increment 0.01
Periods 2,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: 39-44°API and <0.39% 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)
- \cdot For the named delivery month
- · For at least 500 barrels/day, or the equivalent in total barrels
- · Negotiated for delivery at Cushing, OK

ASSESSMENT TIMES

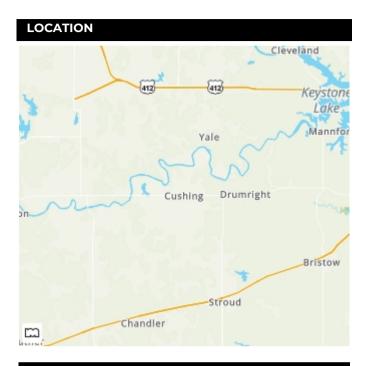
TIME	DETAILS	
1600	Chicago Close	

CALCULATION APPROACH

TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	Υ
Sole-sourced data from trading principals accepted	Υ
Inter-affiliate data accepted as valid	Ν

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
NBRD	1600	Month	2



FACTSHEET INFORMATION

Factsheet version 1

Factsheet valid from 2021-12-27
Factsheet valid to (ongoing)

RELATED INDEXES

CHILD INDEXES:

回GX0001796 Crude Oil Niobrara Cushing (Cushing Cash

Expiry)

回GX0012887 Crude Oil Niobrara Cushing vs Cushing Cash

Formula (Cushing Cash Expiry) Implied Final

(IMPF)

由GX0001893 Crude Oil Niobrara Cushing vs Cushing Cash

Formula (Cushing Cash Expiry) Month to Date

(MTD)

由GX0001874 Crude Oil Niobrara Cushing vs Cushing Cash

Formula (Cushing Cash Expiry) Monthly

Average (MAVG)



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