

GX0001795: CRUDE OIL BAKKEN LIGHT SWEET CUSHING (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high for Bakken Light Sweet at Cushing, Oklahoma applied to the DSW Formula resulting in outright values.

INDEX DETAILS

Start date 02-Jan-2018 Crude Commodity Frequency Daily CCY / UOM USD / BBL Precision 2 decimal places

Periods 2.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

Typical pipeline/terminal stream quality: E.g. 42-44°API and 0.18% sulfur

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 Cushing, Oklahoma

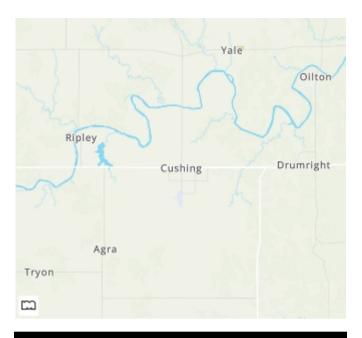
ASSESSMENT TIMES

TIME **DETAILS** 1600 Chicago Close

CALCULATION APPROACH

Bids and offers accepted in lieu of trades: Spreads to related markets used in lieu of bids/offers:

LOCATION



FACTSHEET INFORMATION

Factsheet version 1

Factsheet valid from 06-Mar-2024 Factsheet valid to (ongoing) Factsheet review at 2024-03-07

RELATED INDEXES

PARENT INDEXES:

GX0001785 Crude Oil Bakken Light Sweet Cushing vs Cushing Cash Formula (Cushing Cash Expiry)

Crude Oil Domestic Sweet (DSW) Cushing

GX0001085 Cash Formula (Cushing Cash Expiry)

CHILD INDEXES:

Crude Oil Bakken Light Sweet Cushing GX0012880

(Cushing Cash Expiry) Implied Final (IMPF)

母GX0001910 Crude Oil Bakken Light Sweet Cushing

(Cushing Cash Expiry) Month to Date (MTD) **G** X 0 0 0 1 9 2 8 Crude Oil Bakken Light Sweet Cushing

(Cushing Cash Expiry) Monthly Average (MAVG)

GX0011294 Crude Oil Bakken Light Sweet Cushing

(Futures Expiry)

GX0011176 Crude Oil Bakken Light Sweet Cushing vs ICE

Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)