

GX0011187: CRUDE OIL SADDLEHORN LIGHT (SHL) (CUSHING **CASH EXPIRY)**

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential prices for Saddlehorn Light (SHL) at Cushing, Oklahoma applied to the DSW Formula resulting in outright values.

INDEX DETAILS

Data types

18-May-2023 Start date Crude Commodity Daily Frequency CCY / UOM USD / BBL Precision 2 decimal places Periods 2,Month

Pricing basis Flat Delivery basis FOB

Trading hub North America America/Chicago Timezone

Holiday calendar Holidays_GX_NorthAmerica

CRITERIA FOR INCLUSION

Index calculation inputs comprise trades, bids, offers, market valuations, spreads to closest-trending secondary benchmark

Mid, High, Low

- · Occurring and received between 0700-1600 (CT)
- · For the named delivery month
- · For at least 1000 barrels/day, or the equivalent in total barrels
- · Negotiated for delivery at Cushing, Oklahoma

ASSESSMENT TIMES

TIME	DETAILS
1600	Chicago Close

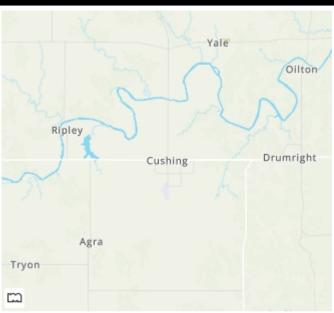
CALCULATION APPROACH

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
SHL	1600	Month	2

LOCATION



FACTSHEET INFORMATION

Factsheet version 1

Factsheet valid from 18-May-2023 Factsheet valid to (ongoing) Factsheet review at 2024-03-07

RELATED INDEXES

PARENT INDEXES:

GX0001085 Crude Oil Domestic Sweet (DSW) Cushing

Cash Formula (Cushing Cash Expiry)

G X O O 1 1 1 8 8 Crude Oil Saddlehorn Light (SHL) vs Cushing

Cash Formula (Cushing Cash Expiry)

CHILD INDEXES:

G X O O 1 2 9 7 2 Crude Oil Saddlehorn Light (SHL) (Cushing

Cash Expiry) Implied Final (IMPF)

母GX0011191 Crude Oil Saddlehorn Light (SHL) (Cushing

Cash Expiry) Month to Date (MTD)

GX0011192 Crude Oil Saddlehorn Light (SHL) (Cushing Cash Expiry) Monthly Average (MAVG)

GX0011292 Crude Oil Saddlehorn Light (SHL) (Futures

Expiry)

G X O O 1 1 1 9 3 Crude Oil Saddlehorn Light (SHL) Weekly

Average

国GX0011194 Crude Oil Saddlehorn Light (SHL) vs ICE Crude

Oil Midland WTI AGC Futures Settlement

(HOU) (Futures Expiry)