

GX0011286: CRUDE OIL NIOBRARA CUSHING (FUTURES EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average and high differential prices for Niobrara at Cushing, Oklahoma applied to the ICE Midland WTI AGC Futures (HOU) resulting in outright values.

INDEX DETAILS

Data types

Start date 01-Feb-2022
Commodity Crude
Frequency Daily
CCY / UOM USD / BBL
Precision 2 decimal places
Periods 1,Month

Pricing basis Flat
Delivery basis FOB

Trading hub North America
Timezone America/Chicago

Holiday calendar Holidays_GX_NorthAmerica

Mid, High, Low

INDEX QUALITY SPECIFICATION

Typical pipeline/terminal stream quality: E.g. 39-44°API and 0.39% 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)
- \cdot For the named delivery month
- · For at least 500 barrels/day, or the equivalent in total barrels
- · Negotiated for delivery at Cushing, Oklahoma

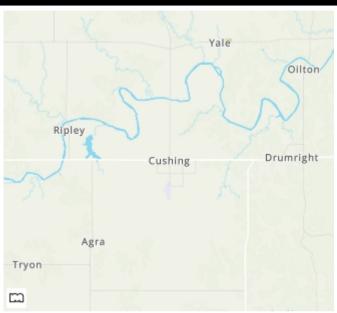
ASSESSMENT TIMES

TIME DETAILS1600

Chicago Close

CALCULATION APPROACH

LOCATION



FACTSHEET INFORMATION

Factsheet version

Factsheet valid from 01-Feb-2022
Factsheet valid to (ongoing)
Factsheet review at 2024-03-07

1

RELATED INDEXES

PARENT INDEXES:

国GX0001796 Crude Oil Niobrara Cushing (Cushing Cash

Expiry)

CHILD INDEXES:

由GX0012894 Crude Oil Niobrara Cushing (Futures Expiry)

Implied Final (IMPF)

由GX0012892 Crude Oil Niobrara Cushing (Futures Expiry)

Month to Date (MTD)

回GX0012890 Crude Oil Niobrara Cushing (Futures Expiry)

Monthly Average (MAVG)