



GX0011293: CRUDE OIL SADDLEHORN CRUDE (SHC) (FUTURES EXPIRY)

INDEX DESCRIPTION

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

INDEX DETAILS

Start date	15-Jun-2023
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 1,000 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	Y
Sole-sourced data from trading principals accepted	N
Inter-affiliate data accepted as valid	N

LOCATION



FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	15-Jun-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)
- ☞GX0011196 Crude Oil Saddlehorn Crude (SHC) vs Cushing Cash Formula (Cushing Cash Expiry)

CHILD INDEXES:

- ☞GX0012999 Crude Oil Saddlehorn Crude (SHC) (Futures Expiry) Implied Final (IMPF)
- ☞GX0012997 Crude Oil Saddlehorn Crude (SHC) (Futures Expiry) Month to Date (MTD)
- ☞GX0012995 Crude Oil Saddlehorn Crude (SHC) (Futures Expiry) Monthly Average (MAVG)