

**INDEX DESCRIPTION**

WTI crude oil futures price based on market activity in the minute prior to assessment.

INDEX DETAILS

Start date	1-Apr-2020
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Precision	2 decimal places
Periods	6, Month
Data types	Index
Pricing basis	Flat
Delivery basis	FOB
Trading hub	WTI
Timezone	Asia/Singapore
Holiday calendar	Holidays_CME

INDEX QUALITY SPECIFICATION

n/a

CRITERIA FOR INCLUSION**NYMEX WTI CRUDE OIL FUTURES (CL)**

Expiry as per Crude Oil Futures Calendar at <https://www.cmegroup.com/trading/energy/crude-oil/lightsweet-crude-product-calendar-futures.html>

Working days subject to CME holiday calendar

at <https://www.cmegroup.com/tools-information/holidaycalendar.html>

Price is assessed based on the last traded price in the minute prior to each assessment.

OTHER INFORMATION**EXPIRATION DATE**

As per exchange rules.

PHYSICAL DELIVERY

As per exchange rules.

RELATED INDEXES

GX0000206, Crude Oil WTI Futures London Assessments

GX0000216, Crude Oil WTI Futures New York Assessments

INDEX TIMES

TIME	DETAILS
1630	Singapore close

CALCULATION APPROACH

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

ALIAS DEFINITIONS

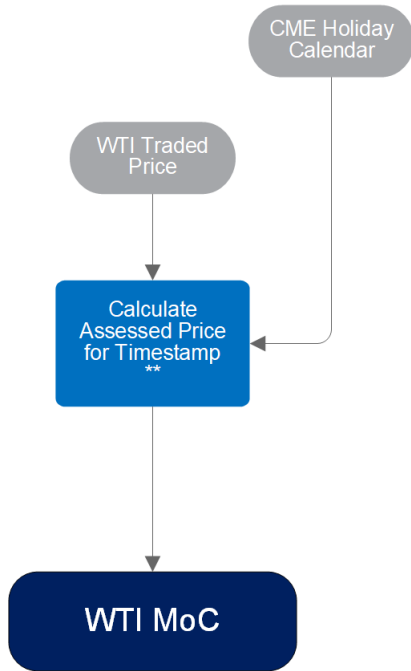
None

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	1-Apr-2020
Factsheet valid to	(ongoing)



CALCULATION DETAIL



** Where no ticks were traded in the minute prior to the assessment time, an assessment is derived based on the following priority: 1). Relationship to traded product for same market based on differential at point where both last traded 2). Adjustment to WTI / Brent price based on differential at point where both last traded 3). Last traded price. In the event that there are no trades or a paucity of trades, GX will determine the relevant value based on its expertise and knowledge of markets. GX could base its determination, but not solely, on bids and offers in futures markets, relational values in other futures indicators and/or bids and offers in related markets.