Index Methodology Factsheet

GX0000584: CRUDE OIL DUBAI SWAPS

INDEX DESCRIPTION

INDEX DETAILS

Start date	2021-02-03
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	24,Month
Data types	Index
Pricing basis	Flat
Delivery basis	FOB Cargoes
Trading hub	Middle East
Timezone	Asia/Singapore
Holiday calendar	Holidays_GX_Singapore

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

ASSESSMENT 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 principals accepted	N
Inter-affiliate data accepted as valid	N

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
DUBSW	1630	Month	24

FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2021-02-03
Factsheet valid to	(ongoing)

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