Index Methodology Factsheet

GX0000632: ULSD 10PPM NWE FOB BARGES VS BRENT CRUDE FUTURES

INDEX DETAILS

Start date	2012-12-18
Commodity	Crack Spread
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.0001
Periods	24,Month; 1,Prompt
Data types	Index
Pricing basis	Diff
Delivery basis	Multiple
Trading hub	NWE
Timezone	Europe/London
Holiday calendar	Holidays_GX_Europe

ASSESSMENT TIMES

TIME	DETAILS
1630	London Close
1630	London Close

CALCULATION APPROACH

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
ULSD1NCRKM	1630	Month	24
ULSD1NCRK	1630	Prompt	1

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2012-12-18
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0000207

GX0000666 ULSD 10ppm NWE FOB Barges BBL

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