Index Methodology Factsheet

GX0000710: CME NYMEX CRUDE OIL (WTI) LIGHT SWEET (DSW) FUTURES SETTLEMENT (CL)

INDEX DESCRIPTION

The daily settlement price for CME NYMEX WTI Light Sweet crude oil futures (CL).

INDEX DETAILS

Start date	2008-01-02
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	24,Month
Data types	Index
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/New_York
Holiday calendar	Holidays_CME_NYMEX_Settlement

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

ASSESSMENT TIMES

TIME	DETAILS
1430	New York 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

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2008-01-02
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0001855	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Final Settlement (CS)
GX0001854	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) plus NYMEX Cash Roll
GX0001090	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) Futures Settlement (CL) (Futures Expiry) Monthly Average (MAVG)
GX0001853	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) Futures Settlement (CL) 2/3:1/3 Roll (Futures Expiry)
GX0012766	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) Futures Settlement (CL) Implied Final (IMPF)
GX0012765	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) Futures Settlement (CL) Month to Date (MTD)
GX0019644	Vacuum Gasoil VGO 0.5% USGC CIF vs CME NYMEX WTI Crude Oil Futures

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