Index Methodology Factsheet

GX0001078: CME NYMEX CRUDE OIL (WTI) LIGHT SWEET (DSW) CMA INDICATION FUTURES SETTLEMENT (CS)

INDEX DESCRIPTION

A monthly index averaging daily NYMEX WTI crude future settlement prices to provide a Calendar Month Average.

INDEX DETAILS

Start date	2009-01-02
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	28,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	2009-01-02
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0001801	Crude Oil Bakken Beaumont/Nederland (Cushing Cash Expiry)
GX0013614	Crude Oil Bakken Clearbrook (COLC Expiry)
GX0010429	Crude Oil Bakken DAPL (Cushing Cash Expiry)
GX0012358	Crude Oil Bakken DAPL (Futures Expiry)
GX0010428	Crude Oil Bakken Patoka (Cushing Cash Expiry)
GX0001089	Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Cushing Cash Expiry)
GX0001088	Crude Oil Canadian Sour (WCS/Cold Lake) Houston (Cushing Cash Expiry)
GX0013622	Crude Oil Cold Lake Patoka (Cushing Cash Expiry)
GX0013590	Crude Oil High TAN Access Western Blend (AWB) Cushing (Cushing Cash Expiry)
GX0013582	Crude Oil High TAN Access Western Blend (AWB) USGC (Cushing Cash Expiry)
GX0013606	Crude Oil High TAN Christina Dilbit Blend (CDB) Cushing (Cushing Cash Expiry)
GX0013598	Crude Oil High TAN Christina Dilbit Blend (CDB) USGC (Cushing Cash Expiry)
GX0010427	Crude Oil Light Sweet Guernsey (Cushing Cash Expiry)
GX0012361	Crude Oil Light Sweet Guernsey (Futures Expiry)
GX0011633	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS)

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