Index Methodology Factsheet

GX0001091: CME NYMEX CRUDE OIL (WTI) LIGHT SWEET (DSW) FUTURES SETTLEMENT (CL) CASH ROLL

INDEX DESCRIPTION

A daily index showing the cash roll value for CME WTI crude futures.

INDEX DETAILS

Start date	2017-01-23
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	1,Month
Data types	Index
Pricing basis	Diff
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

ASSESSMENT TIMES

TIME	DETAILS
1600	Chicago 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
DSWROLL	1600	Month	1

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2022-01-21
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0012917	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) Cash Roll (Cushing Cash Expiry) Implied Final (IMPF) (Discontinued)
GX0001942	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) Cash Roll (Cushing Cash Expiry) Monthly Average (MAVG)

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