Index Methodology Factsheet

GX0001851: CRUDE OIL DATED BRENT VS ICE BRENT FUTURES (DFL)

INDEX DETAILS

Start date	2022-06-07
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	4,Quarter; 3,Year; 25,Month
Data types	Index
Pricing basis	Diff
Delivery basis	FOB Cargoes
Trading hub	NWE
Timezone	Europe/London
Holiday calendar	Holidays_GX_Europe



ASSESSMENT TIMES

TIME	DETAILS
1630	London Close
1630	London Close
1630	London Close

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2022-06-07
Factsheet valid to	(ongoing)

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
DBRENTDFLQ	1630	Quarter	4
DBRENTDFL	1630	Month	25
DBRENTDFLY	1630	Year	3

LOCATION

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