GX0001854: CME NYMEX CRUDE OIL (WTI) LIGHT SWEET (DSW) CMA INDICATION FUTURES SETTLEMENT (CS) PLUS NYMEX CASH ROLL

INDEX DETAILS

Start date	2020-06-30
Commodity	Crude
Frequency	Monthly
CCY / UOM	USD / BBL
Increment	0.01
Periods	1,Month
Data types	Index
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/New_York
Holiday calendar	Holidays_GX_NorthAmerica

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	2020-06-30
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0000710 CME NYMEX Crude Oil (WTI) Light Sweet (DSW) Futures Settlement (CL)

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