GX0001878: CRUDE OIL DOMESTIC SWEET (DSW) VS CME NYMEX CRUDE OIL (WTI) LIGHT SWEET (DSW) CMA INDICATION FUTURES SETTLEMENT (CS) (CUSHING CASH EXPIRY) MONTH TO DATE (MTD)

INDEX DETAILS

Start date	2008-01-02
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	24,Month
Data types	Mid, High, Low
Pricing basis	Diff
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica



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
DSWCMAMTD	1600	Month	24

LOCATION

FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0001073	Crude Oil Domestic Sweet (DSW) vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry)

CHILD INDEXES:

GX0019286	Crude Oil Domestic Sweet (DSW) vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry) Contract to Date (CTMTD)

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