Index Methodology Factsheet

GX0011098: ICE CRUDE OIL MIDLAND WTI AGC FUTURES SETTLEMENT (HOU)

INDEX DETAILS

Start date	2020-04-01
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	4,Month
Data types	Index
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/New_York
Holiday calendar	Holidays_ICE_HOU_Settlement

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	2020-04-01
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0011176	Crude Oil Bakken Light Sweet Cushing vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011169	Crude Oil Bonito St James vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011366	Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Futures Expiry)
GX0011365	Crude Oil Canadian Sour (WCS/Cold Lake) Houston (Futures Expiry)
GX0011178	Crude Oil DJ Light Cushing vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011175	Crude Oil Heavy Louisiana Sweet (HLS) Empire vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011167	Crude Oil Light Louisiana Sweet (LLS) vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011166	Crude Oil Mars vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011177	Crude Oil Niobrara Cushing vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011170	Crude Oil Poseidon Houma vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011202	Crude Oil Saddlehorn Crude (SHC) vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011194	Crude Oil Saddlehorn Light (SHL) vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011171	Crude Oil Southern Green Canyon (SGC) Nederland/Texas City vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011172	Crude Oil Thunder Horse vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011168	Crude Oil WTI East Houston vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011165	Crude Oil WTI Midland vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0012362	Crude Oil WTI Nederland vs ICE WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011179	Crude Oil WTI St James vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011186	Crude Oil WTI ex Basin vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)
GX0011174	Crude Oil West Texas Light (WTL) Midland vs ICE Crude Oil Midland WTI AGC Futures

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Settlement (HOU) (Futures Expiry)

GX0011173	Crude Oil West Texas Sour (WTS) Midland vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry)

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