Index Methodology Factsheet

GX0011299: ICE CRUDE OIL MIDLAND WTI AGC CMA INDICATION FUTURES SETTLEMENT (HOO)

INDEX DESCRIPTION

The Midland WTI American Gulf Coast Average Price Option is based on the underlying ICE Midland WTI American Gulf Coast 1st Line Future (HOO) and will automatically exercise into the settlement price of the 1st Line Future on the day of expiry of the options contract.

INDEX DETAILS

Start date	2023-05-09
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	29,Month
Data types	Index
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/New_York
Holiday calendar	Holidays_ICE_HOU_Settlement

CRITERIA FOR INCLUSION

Contract volume: 1,000 barrels

ASSESSMENT TIMES

TIME	DETAILS
1430	New York Close

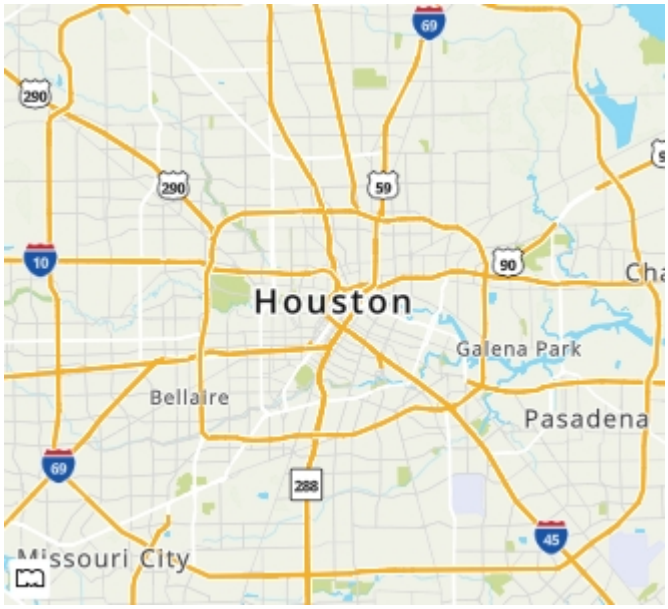
CALCULATION APPROACH

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
ICEHOO	1430	Month	29

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-05-09
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0012356	Crude Oil Bakken Beaumont/Nederland vs ICE Crude Oil Midland WTI AGC CMA Futures (HOO) Futures Settlement (Futures Expiry)
GX0012355	Crude Oil Bakken DAPL vs ICE WTI AGC CMA Futures Settlement (HOO) (Futures Expiry)
GX0012354	Crude Oil Bakken Patoka vs ICE Crude Oil Midland WTI AGC CMA Indication Futures Settlement (HOO) (Futures Expiry)
GX0011364	Crude Oil Canadian Sour (WCS/Cold Lake) Cushing vs ICE Crude Oil Midland WTI AGC CMA Indication Futures Settlement (HOO) (Futures Expiry)
GX0011363	Crude Oil Canadian Sour (WCS/Cold Lake) Houston vs ICE Crude Oil Midland WTI AGC CMA Indication Futures Settlement (HOO) (Futures Expiry)
GX0012353	Crude Oil Light Sweet Guernsey vs ICE Crude Oil Midland WTI AGC CMA Indication Futures Settlement (HOO) (Futures Expiry)

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