Index Methodology Factsheet

GX0011665: CRUDE OIL CASH FORWARD BRENT VS ICE BRENT FUTURES EXCHANGE FOR PHYSICAL (EFP)

INDEX DESCRIPTION

GX assessment of the monthly exchange-for-physical spread between ICE Brent futures and Cash BFOE forwards for the specified month.

INDEX DETAILS

Start date	2008-01-02
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	3,Month
Data types	Index
Pricing basis	Diff
Delivery basis	FOB Cargoes
Trading hub	NWE
Timezone	Europe/London
Holiday calendar	Holidays_GX_Europe

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

Broker valuations as at 16:30

ASSESSMENT TIMES

TIME	DETAILS
1630	London Close

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

FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2023-08-21
Factsheet valid to	(ongoing)

All indexes © General Index and subject to terms and conditions.