GX0011699: CRUDE OIL VASCONIA VS ICE CRUDE OIL BRENT FUTURES

INDEX DETAILS

Start date	2018-09-21
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	1,Prompt
Data types	Mid, High, Low
Pricing basis	Diff
Delivery basis	FOB
Trading hub	South 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	Y
Inter-affiliate data accepted as valid	N

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2018-09-21
Factsheet valid to	(ongoing)

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