Index Methodology Factsheet

GX0012232: CRUDE OIL GRANE NWE CIF

INDEX DETAILS

Start date	2018-01-02
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.0001
Periods	1,Prompt; 11,Month
Data types	Index
Pricing basis	Flat
Delivery basis	CIF
Trading hub	NWE
Timezone	Europe/London
Holiday calendar	Holidays_GX_Europe



ASSESSMENT TIMES

TIME	DETAILS
1630	London Close
1630	London 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
GRANECIF	1630	Prompt	1
GRANECIF	1630	Month	11

LOCATION

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2018-01-02
Factsheet valid to	(ongoing)

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