Index Methodology Factsheet

GX0012361: CRUDE OIL LIGHT SWEET GUERNSEY (FUTURES EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high for Light Sweet Guernsey at Guernsey, Wyoming applied to the ICE Midland WTI AGC CMA Indication (HOO) resulting in outright values.

INDEX DETAILS

Start date	2023-04-17
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	24,Month
Data types	Mid, High, Low
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

Index calculation inputs comprise trades, bids, offers, market valuations, spreads to closest-trending secondary benchmark

- Occurring and received between 0700-1600 (CT)
- For the named delivery month
- For at least 500 barrels/day, or the equivalent in total barrels
- Negotiated for delivery at Guernsey, Wyoming

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	N
Inter-affiliate data accepted as valid	N

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
LSGFT	1600	Month	24

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-04-17
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0001078	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS)
GX0010424	Crude Oil Light Sweet Guernsey vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry)

CHILD INDEXES:

GX0012939	Crude Oil Light Sweet Guernsey (Futures Expiry) Implied Final (IMPF)
GX0012935	Crude Oil Light Sweet Guernsey (Futures Expiry) Month to Date (MTD)
GX0012931	Crude Oil Light Sweet Guernsey (Futures Expiry) Monthly Average (MAVG)

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