Index Methodology Factsheet

GX0012362: CRUDE OIL WTI NEDERLAND VS ICE WTI AGC FUTURES SETTLEMENT (HOU) (FUTURES EXPIRY)

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	Diff
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

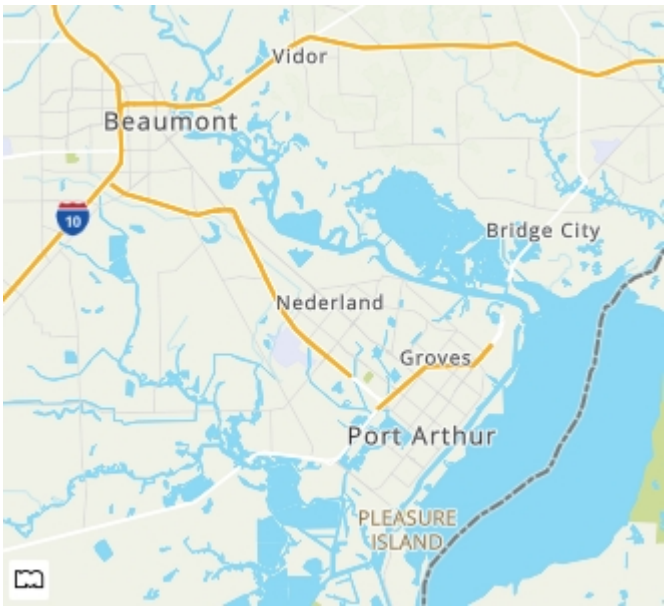
ASSESSMENT TIMES

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	N
Inter-affiliate data accepted as valid	N

LOCATION



FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0011290	Crude Oil WTI Nederland (Futures Expiry)
GX0011098	ICE Crude Oil Midland WTI AGC Futures Settlement (HOU)

CHILD INDEXES:

GX0012991	Crude Oil WTI Nederland vs ICE WTI AGC Futures Settlement (HOU) (Futures Expiry) Implied Final (IMPF)
GX0012987	Crude Oil WTI Nederland vs ICE WTI AGC Futures Settlement (HOU) (Futures Expiry) Month to Date (MTD)
GX0012983	Crude Oil WTI Nederland vs ICE WTI AGC Futures Settlement (HOU) (Futures Expiry) Monthly Average (MAVG)

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