GX0012714: ICE CRUDE OIL MIDLAND WTI AGC VS CMA (CM1) FUTURES SETTLEMENT 2/3:1/3 ROLL (FUTURES EXPIRY) IMPLIED FINAL (IMPF)

INDEX DETAILS

Start date	2022-11-14
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.001
Periods	3,Month
Data types	Index
Pricing basis	Diff
Delivery basis	FOB
Trading hub	North America
Timezone	America/New_York
Holiday calendar	Holidays_CME

ASSESSMENT TIMES

TIME	DETAILS
1430	New York 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
ICE23ROLIMP	1430	Month	3

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2022-11-14
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0012356	Crude Oil Bakken Beaumont/Nederland vs ICE Crude Oil Midland WTI AGC CMA Futures (HOO) Futures Settlement (Futures Expiry)
GX0013047	ICE Crude Oil Midland WTI AGC vs CMA (CM1) Futures Settlement 2/3:1/3 Roll (Futures Expiry) Final (FIN)

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