GX0012716: ICE CRUDE OIL MIDLAND WTI AGC FUTURES SETTLEMENT DAILY CALCULATED 2/3:1/3 ROLL (FUTURES EXPIRY)

INDEX DETAILS

Start date	2021-11-22
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	24,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
ICE23ROL	1430	Month	24

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2021-11-22
Factsheet valid to	(ongoing)

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