Index Methodology Factsheet

# GX0012902: CRUDE OIL DJ LIGHT CUSHING (FUTURES EXPIRY) IMPLIED FINAL (IMPF)

## INDEX DETAILS

| | |
|---|---|
| Start date | 2024-01-02 |
| 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 |

## 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 | 2024-01-02 |
| Factsheet valid to | (ongoing) |

## RELATED INDEXES

**PARENT INDEXES:**

GX0011287 Crude Oil DJ Light Cushing (Futures Expiry)

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