Index Methodology Factsheet

GX0017981: CORN CHICAGO SWAPS

INDEX DESCRIPTION

This index reflects the financial price for Chicago Corn over a 15-45 day ahead delivery window.

INDEX DETAILS

Start date	2020-03-03
Commodity	Corn
Frequency	Daily
CCY / UOM	USC / Bushel
Increment	0.01
Periods	12,Month; 1,Prompt
Data types	Index
Pricing basis	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

Type: Yellow Corn
Quantity: 5,000 bushels

ASSESSMENT TIMES

TIME	DETAILS
1315	Chicago Close
1315	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

Use the curve to extrapolate an averaged value over a 15-45 day ahead delivery window.

LOCATION

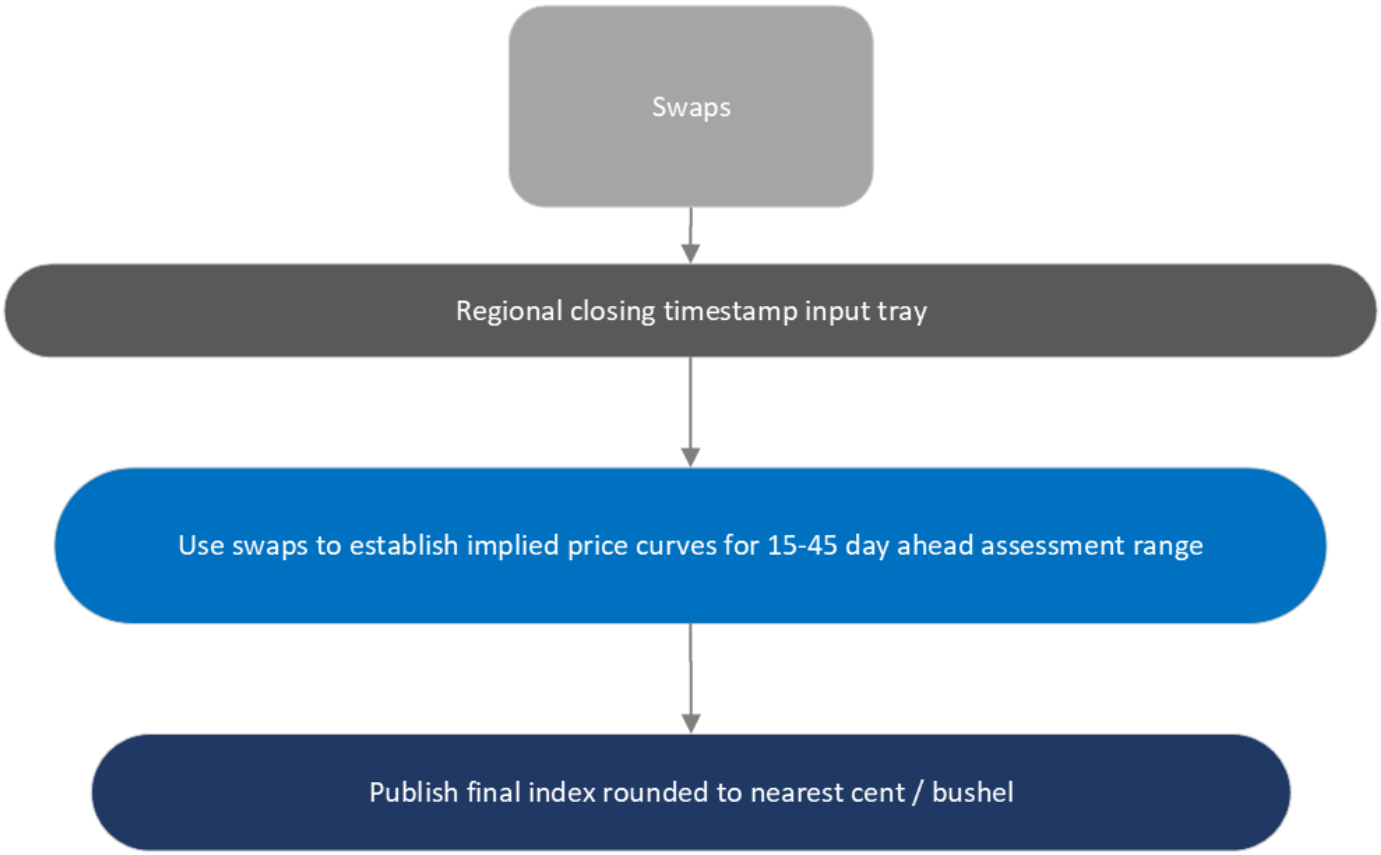


FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2020-03-03
Factsheet valid to	(ongoing)

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