

CME Group Petroleum Index

The CME Group Petroleum Index is an end-of-day index that represents a single price for a basket of underlying Energy futures listed on NYMEX. The index is listed in points and based on a starting value of 100 on launch date, with the value changing daily relative to the movement on the underlying components.

The Petroleum Index represents a weighted basket of three widely traded Energy futures contracts. At launch, the weights of each component within the CME Group Petroleum Index are set as follows:

- NYMEX WTI Crude Oil 72%
- NYMEX RBOB Gasoline 13%
- NYMEX NY Harbor ULSD 15%

The Index calculation is based on the official Exchange Futures daily settlement prices of the above future contracts.

Complies with industry best practices and IOSCO Principles for Financial Benchmarks. This includes, but is not limited to, the creation of an oversight committee and a published methodology.

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Products Available

Datasets Available	Available Time
CME Group Petroleum Index Marker	No Longer Offered
CME Group Petroleum Index	3:00pm EST

*Please Note: The CME Group Petroleum Index Marker stopped publication for subscribers on 8/27/2021. The history of this value will remain available.

Dates Available

The CME Group Petroleum Index (the Index or the Benchmark) is listed in points on a starting value of 100.00, set on launch date (3rd August 2020).

Dataset	Sample File
CME Group Petroleum Index Marker	9/3/2020 - 8/27/2021
CME Group Petroleum Index	9/3/2020 - Present

Sample Files

Dataset	Sample File
CME Group Petroleum Marker	8/4/2021
CME Group Petroleum Index	8/4/2021

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FAQ

What format is the file delivered in?

Data is provided in .csv format (comma separated values).

Are files compressed?

No, the files are not compressed into zip files.

Where can I find additional information about the CME Group Petroleum Index?

We have several resources you can access to learn more about the Petroleum Index: [CME Group Benchmark Administration](#)

How many files are available per day?

There is 1 File per day for the CME Petroleum Index Indicative Value and 1 file per day for the Petroleum Index Value.

How far back do you maintain these records?

The CME Group Petroleum Index was launched 3rd August 2020. Once the historical daily data since launch are uploaded, the daily update will only include the two daily values.

Do you have sample files available?

Yes, see Sample Files section above.

Will Petroleum Index be available for licensing?

CME will offer a variety of direct licensing options including redistribution, historical usage, derived usage, and other common customer data licensing needs. Please contact CMData Sales to discuss your specific licensing needs. benchmark@cmegroup.com.

What time of day are Petroleum Index values available?

Each official daily Index and Market values will published same-day:

Datasets Available	Available Time
CME Petroleum Index	3:00pm EST

What is the calculation methodology for the CME Group Petroleum Index?

The Index calculation is based on the official exchange futures settlement prices of the first nearby contract month, except during a roll period.

To ensure the consistency of calculation, the underlying components are represented in USD per barrel.

Therefore, RB and HO contracts are converted from "cents/gallon" to "USD/barrel" using a standard conversion factor of 1 barrel = 42 US gallons.

The data are calculated in ZE Power, using NYMEX settlement prices as input. An algorithm will then weight the inputs and calculate the index.

What is the average file size?

The average file size is approximately 2KB

Are there any anomalies in the files?

The Petroleum Indices are calculated according to the CME Settlement date calendar, comprising 11 holidays.

Which CME Group products impact the CME Group Petroleum Index?

The percentage weight of each futures contract within the Index is based on the respective average open interest volumes for the last quarter of the calendar year, from October 1st to December 31st inclusive. The Administrator reviews the weights of each component at the end of the calendar year and makes a recommendation to the Oversight Committee.

In the event that weightings have changed by more than 3% (three percent) versus the previous year, the weights must be adjusted accordingly. Changes to the weights will be advised to stakeholders and applied on the first day of the second quarter of the following year.

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How is the data structured?

There are no Headers for the data format.

Field Name	Excel Column	Example Value	Supported Values	Description
Date	A	10/30/2020	MM/DD/YYYY	Date of Index Value
Description	B	Petroleum_Marker	String	Petroleum Marker or Index
Index Value	C	170.38	String	Numerical Index Value

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