GX0011218: CRUDE OIL WEST TEXAS LIGHT (WTL) MIDLAND VS WEST TEXAS SOUR (WTS) MIDLAND (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily price differential between West Texas Light (WTL) Midland crude and West Texas Sour (WTS) Midland crude.

INDEX DETAILS

Start date	2016-08-19
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	24,Month
Data types	Mid, High, Low
Pricing basis	Diff
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

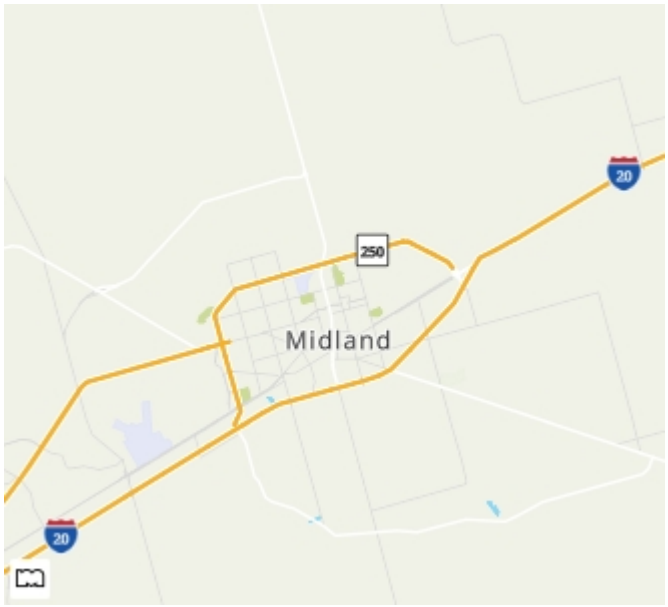
ASSESSMENT TIMES

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	2016-08-19
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0001793 Crude Oil West Texas Light (WTL) Midland (Cushing Cash Expiry)

GX0001792 Crude Oil West Texas Sour (WTS) Midland (Cushing Cash Expiry)

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