

**GX0011278: CRUDE OIL WTI EAST HOUSTON (FUTURES EXPIRY)****INDEX DESCRIPTION**

The daily market low, volume-weighted average and high differential prices for West Texas Intermediate (WTI) at Houston, Texas (USGC) applied to the ICE Midland WTI AGC Futures (HOU) resulting in outright values.

**INDEX DETAILS**

|                  |                          |
|------------------|--------------------------|
| Start date       | 01-Feb-2022              |
| Commodity        | Crude                    |
| Frequency        | Daily                    |
| CCY / UOM        | USD / BBL                |
| Precision        | 2 decimal places         |
| Periods          | 1,Month                  |
| Data types       | Mid, High, Low           |
| Pricing basis    | Flat                     |
| Delivery basis   | FOB                      |
| Trading hub      | North America            |
| Timezone         | America/Chicago          |
| Holiday calendar | Holidays_GX_NorthAmerica |

**INDEX QUALITY SPECIFICATION**

Typical pipeline/terminal stream quality:  
E.g. 41-43.5°API and 0.20% sulfur content

**CRITERIA FOR INCLUSION**

Index calculation inputs comprise trades, bids, offers, market valuations, spreads to closest-trending secondary benchmark

- Occurring and received between 0700-1600 (CT)
- For the named delivery month
- For at least 500 barrels/day, or the equivalent in total barrels
- Negotiated for delivery at the Magellan East Houston and Enterprise Terminals

**ASSESSMENT TIMES**

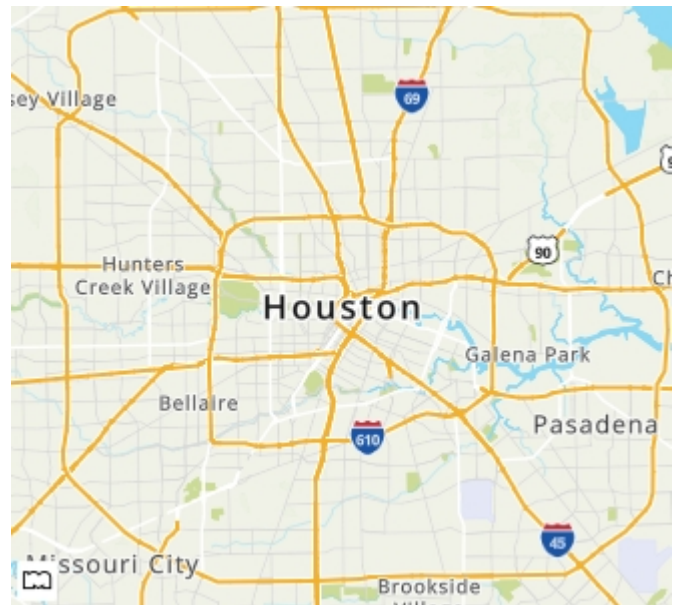
| TIME | DETAILS       |
|------|---------------|
| 1600 | Chicago Close |

**CALCULATION APPROACH**

| TRADE DATA APPROACH                                | Y/N |
|--|-----|
| Priority to reported and concluded transactions    | Y   |
| Sole-sourced data from trading principals accepted | Y   |
| Inter-affiliate data accepted as valid             | N   |

**ALIAS DEFINITION**

| ALIAS     | TIME | PERIOD TYPE | PERIOD |
|-----------|------|-------------|--------|
| WTIEHFEXP | 1600 | Month       | 1      |

**LOCATION****FACTSHEET INFORMATION**

|                      |             |
|----------------------|-------------|
| Factsheet version    | 1           |
| Factsheet valid from | 01-Feb-2022 |
| Factsheet valid to   | (ongoing)   |
| Factsheet review at  | 2024-03-11  |

**RELATED INDEXES****PARENT INDEXES:**

- 📍GX0001087 Crude Oil WTI East Houston (Cushing Cash Expiry)

**CHILD INDEXES:**

- 📍GX0012791 Crude Oil WTI East Houston (Futures Expiry)
- 📍GX0012790 Crude Oil WTI East Houston (Futures Expiry)
- 📍GX0012792 Crude Oil WTI East Houston (Futures Expiry)