

# **GX0011289: CRUDE OIL WTI EX BASIN (FUTURES EXPIRY)**

# **INDEX DESCRIPTION**

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

## **INDEX DETAILS**

Data types

Start date 18-May-2023

Commodity Crude

Frequency Daily

CCY / UOM USD / BBL

Precision 2 decimal places

Periods 1,Month

Pricing basis Flat
Delivery basis FOB

Trading hub North America
Timezone America/Chicago

Holiday calendar Holidays\_GX\_NorthAmerica

# **CRITERIA FOR INCLUSION**

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

Mid, High, Low

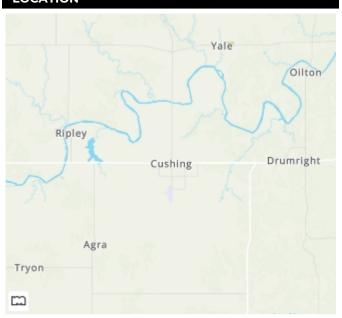
- · Occurring and received between 0700-1600 (CT)
- $\cdot$  For the named delivery month
- · For at least 500 barrels/day, or the equivalent in total barrels
- $\cdot$  Negotiated for delivery at Cushing, Oklahoma

## **ASSESSMENT TIMES**

TIME	DETAILS
1600	Chicago Close

## **CALCULATION APPROACH**

# LOCATION



## **FACTSHEET INFORMATION**

Factsheet version 1

Factsheet valid from 18-May-2023
Factsheet valid to (ongoing)
Factsheet review at 2024-03-07

## **RELATED INDEXES**

#### PARENT INDEXES:

由GX0011021 Crude Oil WTI ex Basin (Cushing Cash Expiry)

#### **CHILD INDEXES:**

国GX0012971 Crude Oil WTI ex Basin (Futures Expiry) Implied

Final (IMPF)

由GX0012969 Crude Oil WTI ex Basin (Futures Expiry) Month

to Date (MTD)

由GX0012967 Crude Oil WTI ex Basin (Futures Expiry)

Monthly Average (MAVG)