Index Methodology Factsheet

GX0013538: CRUDE OIL WTI CORPUS CHRISTI (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average and high differential prices for West Texas Intermediate (WTI) flowing into Corpus Christi (USGC) applied to the DSW Formula resulting in outright values.

INDEX DETAILS

Start date	2023-12-26
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	24,Month
Data types	Mid, High, Low
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

- 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 Corpus Christi, Texas (USGC)

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
WTICC	1600	Month	24

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-12-26
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

- GX0013550 Crude Oil WTI Corpus Christi (Cushing Cash Expiry) Implied Final (IMPF)
- GX0013546 Crude Oil WTI Corpus Christi (Cushing Cash Expiry) Month to Date (MTD)
- GX0013542 Crude Oil WTI Corpus Christi (Cushing Cash Expiry) Monthly Average (MAVG)
- GX0013958 Crude Oil WTI Corpus Christi (Cushing Cash Expiry) vs WTI Midland (Cushing Cash Expiry)

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