Index Methodology Factsheet

# GX0013540: CRUDE OIL WTI CORPUS CHRISTI (FUTURES EXPIRY)

## INDEX DESCRIPTION

The daily market low, volume-weighted average and high differential prices at Corpus Christi, Texas (USGC) applied to the WTI Futures Settlement (HOU) 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 |
|---|---|---|---|
| WTICCFT | 1600 | Month | 24 |

## LOCATION




## FACTSHEET INFORMATION

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

## RELATED INDEXES

**CHILD INDEXES:**

| | |
|---|---|
| GX0013552 | Crude Oil WTI Corpus Christi (Futures Expiry) Implied Final (IMPF) |
| GX0013548 | Crude Oil WTI Corpus Christi (Futures Expiry) Month to Date (MTD) |
| GX0013544 | Crude Oil WTI Corpus Christi (Futures Expiry) Monthly Average (MAVG) |
| GX0013959 | Crude Oil WTI Corpus Christi vs WTI Midland (Futures Expiry) |

All indexes © General Index and subject to terms and conditions.