Index Methodology Factsheet

GX0013835: CRUDE OIL WEST TEXAS SOUR (WTS) MIDLAND VS WTI MIDLAND (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

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

INDEX DETAILS

Start date	2008-01-02
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

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2008-01-02
Factsheet valid to	(ongoing)

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