Index Methodology Factsheet

GX0013955: CRUDE OIL WTI EX BASIN VS WTI MIDLAND (FUTURES EXPIRY)

INDEX DESCRIPTION

Differential that tracks the price spread between WTI ex Basin versus WTI Midland, with pricing tied to futures expiry.

INDEX DETAILS

Start date	2023-05-18
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

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-05-18
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0011275 Crude Oil WTI Midland (Futures Expiry)

GX0011289 Crude Oil WTI ex Basin (Futures Expiry)

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