Index Methodology Factsheet

GX0013958: CRUDE OIL WTI CORPUS CHRISTI (CUSHING CASH EXPIRY) VS WTI MIDLAND (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily price differential between WTI Corpus Christi crude and WTI Midland crude.

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	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	2023-12-26
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0013538	Crude Oil WTI Corpus Christi (Cushing Cash Expiry)

GX0001083 Crude Oil WTI Midland (Cushing Cash Expiry)

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