Index Methodology Factsheet

GX0013959: CRUDE OIL WTI CORPUS CHRISTI VS WTI MIDLAND (FUTURES EXPIRY)

INDEX DESCRIPTION

This differential measures the price spread between WTI crude delivered to Corpus Christi and WTI Midland at futures expiry, highlighting the value difference between inland Texas supply and US Gulf Coast delivery.

GX0013540 Crude Oil WTI Corpus Christi (Futures Expiry)

GX0011275 Crude Oil WTI Midland (Futures Expiry)

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:

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