Index Methodology Factsheet

GX0013961: CRUDE OIL WTI EAST HOUSTON VS WTI MIDLAND (FUTURES EXPIRY)

INDEX DESCRIPTION

Differential that tracks the price spread between WTI crude oil delivered to East Houston versus WTI Midland, with pricing tied to futures expiry.

INDEX DETAILS

Start date	2022-02-01
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

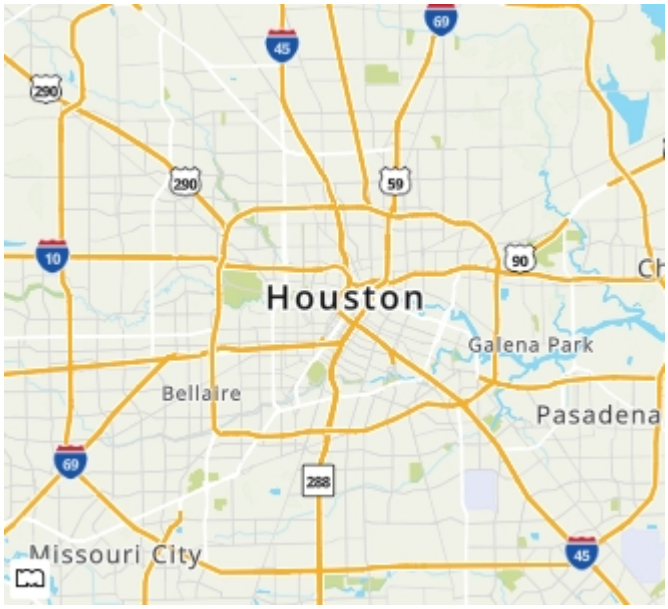
ASSESSMENT TIMES

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	Y
Inter-affiliate data accepted as valid	N

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2022-02-01
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0011278 Crude Oil WTI East Houston (Futures Expiry)

GX0011275 Crude Oil WTI Midland (Futures Expiry)

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