Index Methodology Factsheet

GX0013963: CRUDE OIL WEST TEXAS LIGHT (WTL) MIDLAND VS WTI MIDLAND (FUTURES EXPIRY)

INDEX DESCRIPTION

Differential tracking daily price difference in USD/BBL between West Texas Light (WTL) Midland and WTI Midland crude at 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

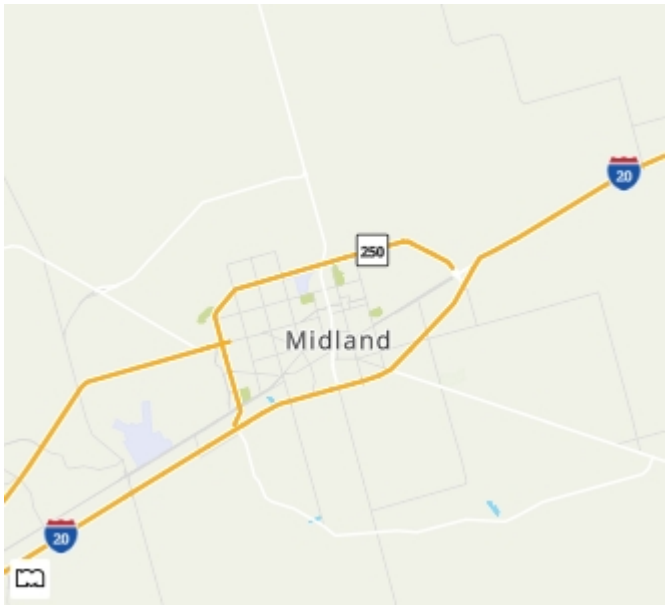
ASSESSMENT TIMES

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:

GX0011275	Crude Oil WTI Midland (Futures Expiry)
GX0011284	Crude Oil West Texas Light (WTL) Midland (Futures Expiry)

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