



GX00010771: CRUDE OIL CANADIAN SOUR (WCS/COLD LAKE) CUSHING VS CME NYMEX CRUDE OIL (WTI) LIGHT SWEET (DSW) CMA INDICATION FUTURES SETTLEMENT (CS) (CUSHING CASH EXPIRY)

WCS/CCMA 1600 Month

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INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential against the NYMEX CMA Indication for Canadian sour crudes, Western Canadian Select (WCS) and Cold Lake, at Cushing, Oklahoma.

INDEX DETAILS

Start date	01-May-2008
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Increment	0.01
Periods	2,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

Typical pipeline/terminal stream quality: 20.5-21.5°API and <3.5% sulfur content

CRITERIA FOR INCLUSION

- Index calculation inputs comprise trades, bids, offers, market valuations, spreads to closest-trending secondary benchmark
- Occurring and received between 0700-1600 (CT)
 - For the named delivery month
 - For at least 500 barrels/day, or the equivalent in total barrels
 - Negotiated for delivery at Cushing, OK

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
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LOCATION



FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	2021-12-27
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

- ☞GX0001089 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Cushing Cash Expiry)
- ☞GX0012801 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry) Implied Final (IMPF)
- ☞GX0001882 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry) Month to Date (MTD)
- ☞GX0001863 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry) Monthly Average (MAVG)



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