



# GX0001088: CRUDE OIL CANADIAN SOUR (WCS/COLD LAKE) HOUSTON (CUSHING CASH EXPIRY)

## INDEX DESCRIPTION

The daily market low, volume-weighted average, and high for Canadian sour crudes, Western Canadian Select (WCS) and Cold Lake, at Houston, Texas; Beaumont, Texas, and Nederland, Texas (USGC) applied to the NYMEX Light Sweet WTI CMA Indication resulting in outright values.

## INDEX DETAILS

|                  |                          |
|------------------|--------------------------|
| Start date       | 02-Jan-2008              |
| Commodity        | Crude                    |
| Frequency        | Daily                    |
| CCY / UOM        | USD / BBL                |
| Precision        | 2 decimal places         |
| Periods          | 2,Month                  |
| Data types       | Mid, High, Low           |
| Pricing basis    | Flat                     |
| Delivery basis   | FOB                      |
| Trading hub      | North America            |
| Timezone         | America/Chicago          |
| Holiday calendar | Holidays_GX_NorthAmerica |

## INDEX QUALITY SPECIFICATION

Typical pipeline/terminal stream quality:  
E.g. 20-21°API and 3.50-3.75% 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 Houston, Texas; Beaumont, Texas; Nederland, Texas

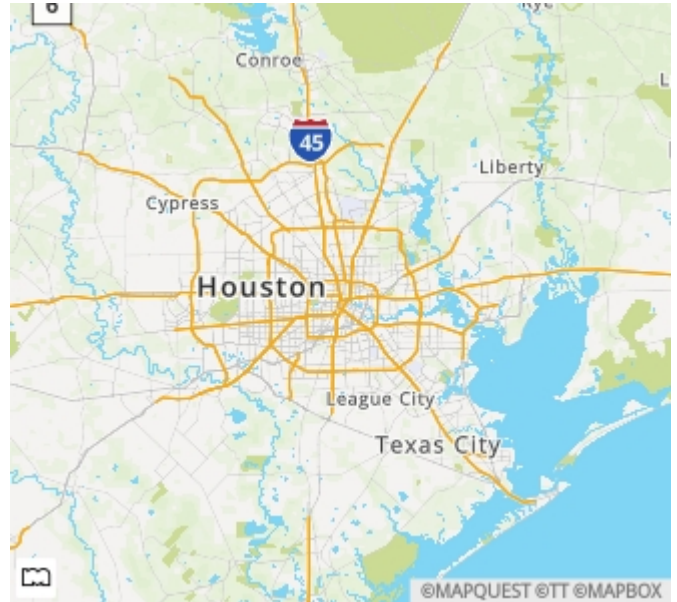
## ASSESSMENT TIMES

| TIME | DETAILS       |
|------|---------------|
| 1600 | Chicago Close |

## CALCULATION APPROACH

|   |   |
|---|---|
| Bids and offers accepted in lieu of trades:             | Y |
| Spreads to related markets used in lieu of bids/offers: | Y |

## LOCATION



## FACTSHEET INFORMATION

|                      |             |
|----------------------|-------------|
| Factsheet version    | 1           |
| Factsheet valid from | 06-Mar-2024 |
| Factsheet valid to   | (ongoing)   |
| Factsheet review at  | 2024-03-07  |

## RELATED INDEXES

### PARENT INDEXES:

- ☞GX0001078 CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Final Settlement (CS)
- ☞GX0001076 Crude Oil Canadian Sour (WCS/Cold Lake) Houston vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) (Cushing Cash Expiry)

### CHILD INDEXES:

- ☞GX0011203 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing vs Houston (Cushing Cash Expiry)
- ☞GX0012794 Crude Oil Canadian Sour (WCS/Cold Lake) Houston (Cushing Cash Expiry) Implied Final (IMPF)
- ☞GX0001901 Crude Oil Canadian Sour (WCS/Cold Lake) Houston (Cushing Cash Expiry) Month to Date (MTD)
- ☞GX0001919 Crude Oil Canadian Sour (WCS/Cold Lake) Houston (Cushing Cash Expiry) Monthly Average (MAVG)
- ☞GX0011365 Crude Oil Canadian Sour (WCS/Cold Lake) Houston (Futures Expiry)
- ☞GX0011204 Crude Oil Canadian Sour (WCS/Cold Lake) Houston vs Crude Oil Gulf Coast Sour Index (GCSI) (Cushing Cash Expiry)
- ☞GX0011363 Crude Oil Canadian Sour (WCS/Cold Lake) Houston vs ICE Crude Oil Midland WTI AGC CMA Indication Futures Settlement (HOO) (Futures Expiry)
- ☞GX0011212 Crude Oil Mars vs Canadian Sour (WCS/Cold Lake) Houston (Cushing Cash Expiry)