



GX0001089: CRUDE OIL CANADIAN SOUR (WCS/COLD LAKE) CUSHING (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential Canadian sour crudes, Western Canadian Select (WCS) and Cold Lake, at Cushing, Oklahoma 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 Cushing, Oklahoma

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)
- ☞GX0001077 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)

CHILD INDEXES:

- ☞GX0012802 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Cushing Cash Expiry) Implied Final (IMPF)
- ☞GX0001902 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Cushing Cash Expiry) Month to Date (MTD)
- ☞GX0001920 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Cushing Cash Expiry) Monthly Average (MAVG)
- ☞GX0011366 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Futures Expiry)
- ☞GX0011203 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing vs Houston (Cushing Cash Expiry)
- ☞GX0011364 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing vs ICE Crude Oil Midland WTI AGC CMA Indication Futures Settlement (HOO) (Futures Expiry)