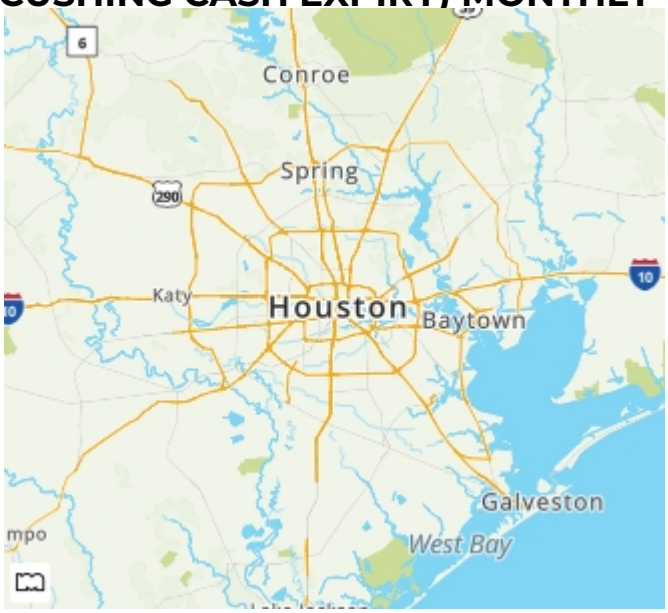
GX0001862: CRUDE OIL CANADIAN SOUR (WCS/COLD LAKE) HOUSTON VS CME NYMEX CRUDE OIL (WTI) LIGHT SWEET (DSW) CMA INDICATION FUTURES SETTLEMENT (CS) (CUSHING CASH EXPIRY) MONTHLY (G)

INDEX DESCRIPTION

The physical trade month arithmetic average of the daily volume-weighted average differential against the NYMEX CMA for Canadian sour crudes, Western Canadian Select (WCS) and Cold Lake at Houston, Texas; Beaumont, Texas, and Nederland, Texas (USGC).



INDEX DETAILS

Start date	2019-12-24
Commodity	Crude
Frequency	Monthly
CCY / UOM	USD / BBL
Increment	0.00001
Periods	1,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:
E.g. 20-21°API and 3.50-3.75% sulfur content

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	N
Inter-affiliate data accepted as valid	N

LOCATION

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2019-12-24
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

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:

GX0019267	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) Final Contract (CONTRACT)

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