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

INDEX DESCRIPTION

The average month-to-date, trade month volume-weighted average differential against the NYMEX CMA for Canadian sour crudes, Western Canadia Select (WCS) and Cold Lake, at Cushing, Oklahoma (USMIDCON).



INDEX DETAILS

Start date	2008-05-01
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

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	2008-05-01
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

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:

GX0019282	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) Contract to Date (CTMTD)

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