Index Methodology Factsheet

GX0011203: CRUDE OIL CANADIAN SOUR (WCS/COLD LAKE) CUSHING VS HOUSTON (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

Tracks the daily price differential between Canadian Sour crude (WCS/Cold Lake) delivered FOB at Cushing versus Houston, based on Cushing cash expiry.

INDEX DETAILS

Start date	2008-01-02
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

CRITERIA FOR INCLUSION

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	2008-01-02
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0001089 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Cushing Cash Expiry)

GX0001088 Crude Oil Canadian Sour (WCS/Cold Lake) Houston (Cushing Cash Expiry)

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