



# GX0011365: CRUDE OIL CANADIAN SOUR (WCS/COLD LAKE) HOUSTON (FUTURES 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 ICE Midland WTI AGC CMA Indication (HOO) resulting in outright values.

## INDEX DETAILS

Start date	01-Feb-2022
Commodity	Crude
Frequency	Daily
CCY / UOM	USD / BBL
Precision	2 decimal places
Periods	1,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

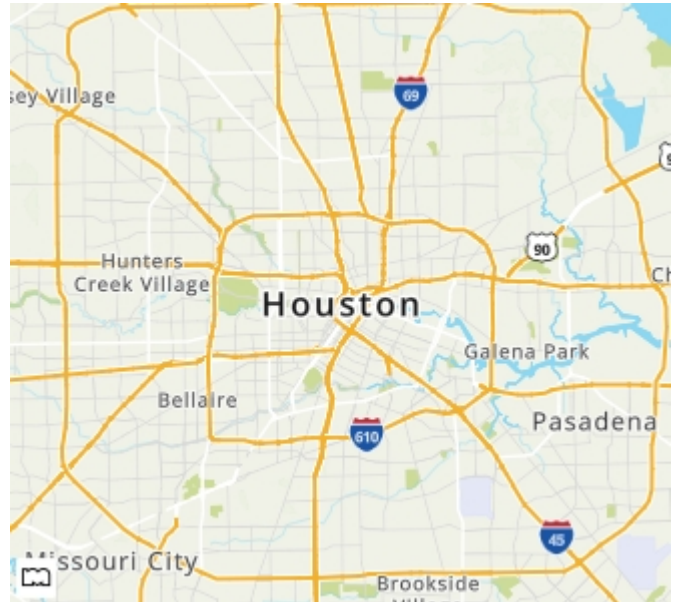
- Occurring and received between 0700-1600 (CT)
- For the named delivery month
- For at least 500 barrels/day, or the equivalent in total barrels
- Negotiated for delivery at Houston, Texas; Beaumont, Texas; Nederland, Texas

## ASSESSMENT TIMES

TIME	DETAILS
1600	Chicago Close

## CALCULATION APPROACH

## LOCATION



## FACTSHEET INFORMATION

Factsheet version	1
Factsheet valid from	01-Feb-2022
Factsheet valid to	(ongoing)
Factsheet review at	2024-03-07

## RELATED INDEXES

### PARENT INDEXES:

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

### CHILD INDEXES:

☞GX0012800 Crude Oil Canadian Sour (WCS/Cold Lake)  
Houston (Futures Expiry) Implied Final (IMPF)  
☞GX0012798 Crude Oil Canadian Sour (WCS/Cold Lake)  
Houston (Futures Expiry) Month to Date (MTD)  
☞GX0012796 Crude Oil Canadian Sour (WCS/Cold Lake)  
Houston (Futures Expiry) Monthly Average (MAVG)