



GX0011366: CRUDE OIL CANADIAN SOUR (WCS/COLD LAKE) CUSHING (FUTURES 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 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 Cushing, Oklahoma

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:

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

CHILD INDEXES:

📌GX0012808 Crude Oil Canadian Sour (WCS/Cold Lake)
Cushing (Futures Expiry) Implied Final (IMPF)
📌GX0012806 Crude Oil Canadian Sour (WCS/Cold Lake)
Cushing (Futures Expiry) Month to Date (MTD)
📌GX0012804 Crude Oil Canadian Sour (WCS/Cold Lake)
Cushing (Futures Expiry) Monthly Average (MAVG)