

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

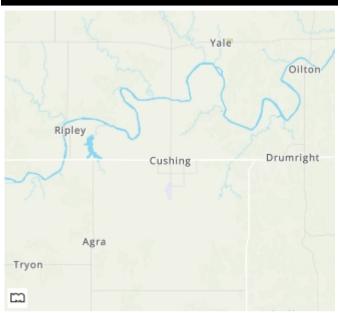
- · Occurring and received between 0700-1600 (CT)
- · For the named delivery month
- · For at least 500 barrels/day, or the equivalent in total barrels
- · Negotiated for delivery at Cushing, Oklahoma

ASSESSMENT TIMES

TIME DETAILS1600 Chicago Close

CALCULATION APPROACH

LOCATION



FACTSHEET INFORMATION

Factsheet version

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

RELATED INDEXES

PARENT INDEXES:

回GX0001089 Crude Oil Canadian Sour (WCS/Cold Lake)

Cushing (Cushing Cash Expiry)

CHILD INDEXES:

由GX0012808 Crude Oil Canadian Sour (WCS/Cold Lake)

Cushing (Futures Expiry) Implied Final (IMPF)

1

由GX0012806 Crude Oil Canadian Sour (WCS/Cold Lake)

Cushing (Futures Expiry) Month to Date (MTD)
Crude Oil Canadian Sour (WCS/Cold Lake)

恒GX0012804 Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Futures Expiry) Monthly Average

(MAVG)