GX0011633: CRUDE OIL WESTERN CANADIAN SELECT (WCS) HARDISTY (COLC EXPIRY) VS CME NYMEX CRUDE OIL (WTI) LIGHT SWEET (DSW) CMA INDICATION FUTURES SETTLEMENT (CS)

INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential against the NYMEX Calendar Month Average (CMA) Indication for Western Canadian Select (WCS) at Hardisty, Canada.

INDEX DETAILS

Start date	2018-09-21
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_Canada

INDEX QUALITY SPECIFICATION

Typical pipeline/terminal stream quality: 20.5-21.5°API and <3. 5% 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 Hardisty, AB, Canada

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	Y
Inter-affiliate data accepted as valid	N

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
WCSHCMA	1600	Month	24

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2021-05-03
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

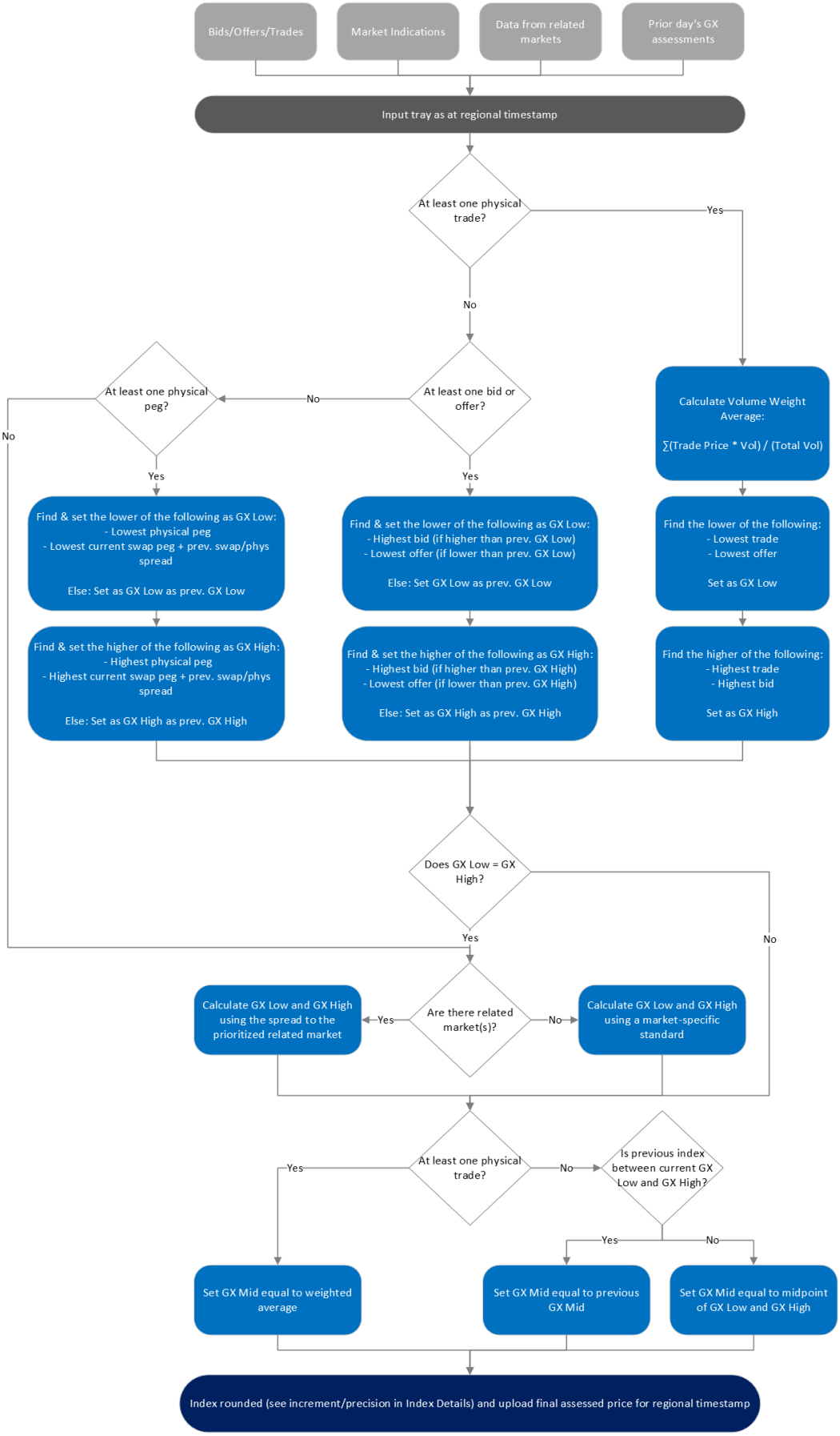
GX0001078	CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS)
GX0011634	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry)

CHILD INDEXES:

GX0013016	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) Implied Final (IMPF)
GX0013014	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) Month to Date (MTD)
GX0013012	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS) Monthly Average (MAVG)

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