Index Methodology Factsheet

GX0011634: CRUDE OIL WESTERN CANADIAN SELECT (WCS) HARDISTY (COLC EXPIRY)

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	Flat
Delivery basis	FOB
Trading hub	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_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
WCSH	1600	Month	24

LOCATION

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2018-09-21
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0017156	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) 5d Weekly Average (WAVG)
GX0013017	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) Implied Final (IMPF)
GX0013015	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) Month to Date (MTD)
GX0013013	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) Monthly Average (MAVG)
GX0011635	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) vs (WTI) East Houston (Cushing Cash Expiry)
GX0011633	Crude Oil Western Canadian Select (WCS) Hardisty (COLC Expiry) vs CME NYMEX Crude Oil (WTI) Light Sweet (DSW) CMA Indication Futures Settlement (CS)

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