Index Methodology Factsheet

GX0012719: CRUDE OIL CANADIAN SOUR (WCS) HOUSTON (CUSHING CASH EXPIRY)

INDEX DESCRIPTION

Provides daily flat price assessments for Canadian Sour crude (Western Canadian Select, WCS) delivered FOB at Houston, based on Cushing cash expiry.

INDEX DETAILS

Start date	2024-07-16
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_NorthAmerica

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

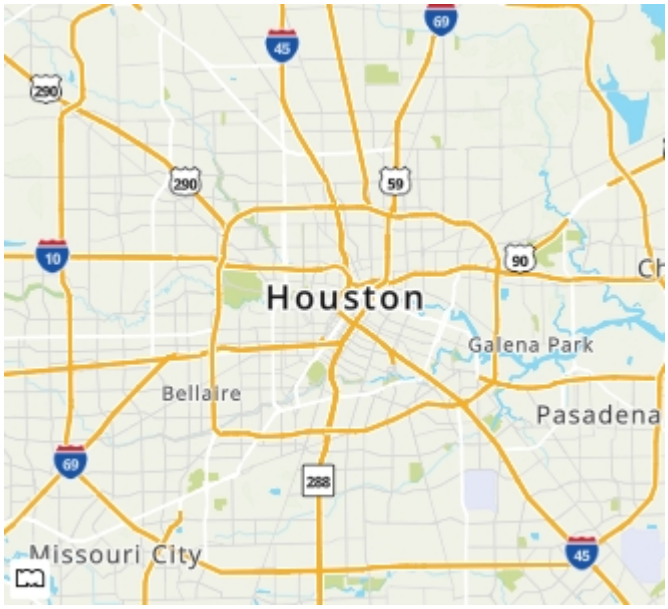
ASSESSMENT TIMES

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	N
Inter-affiliate data accepted as valid	N

LOCATION



FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2024-07-16
Factsheet valid to	(ongoing)

RELATED INDEXES

CHILD INDEXES:

GX0013025	Crude Oil Canadian Sour (WCS) Houston (Cushing Cash Expiry) Implied Final (IMPF)
GX0012735	Crude Oil Canadian Sour (WCS) Houston (Cushing Cash Expiry) Month to Date (MTD)
GX0012751	Crude Oil Canadian Sour (WCS) Houston (Cushing Cash Expiry) Monthly Average (MAVG)

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