Index Methodology Factsheet

GX0012806: CRUDE OIL CANADIAN SOUR (WCS/COLD LAKE) CUSHING (FUTURES EXPIRY) MONTH TO DATE (MTD)

INDEX DETAILS

Start date	2023-05-09
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

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	2023-05-09
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0011366	Crude Oil Canadian Sour (WCS/Cold Lake) Cushing (Futures Expiry)

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