GX0013852: CRUDE OIL LIGHT SWEET (SW) EDMONTON (COLC EXPIRY) VS CME NYMEX LIGHT SWEET (WTI) CALENDAR MONTH AVERAGE (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 Light Sweet crude delivered into Edmonton, Alberta.

INDEX DETAILS

Start date	2021-05-03
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: 42°API and <0.44% 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 Edmonton, AB

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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
SWECMA	1600	Month	24

LOCATION

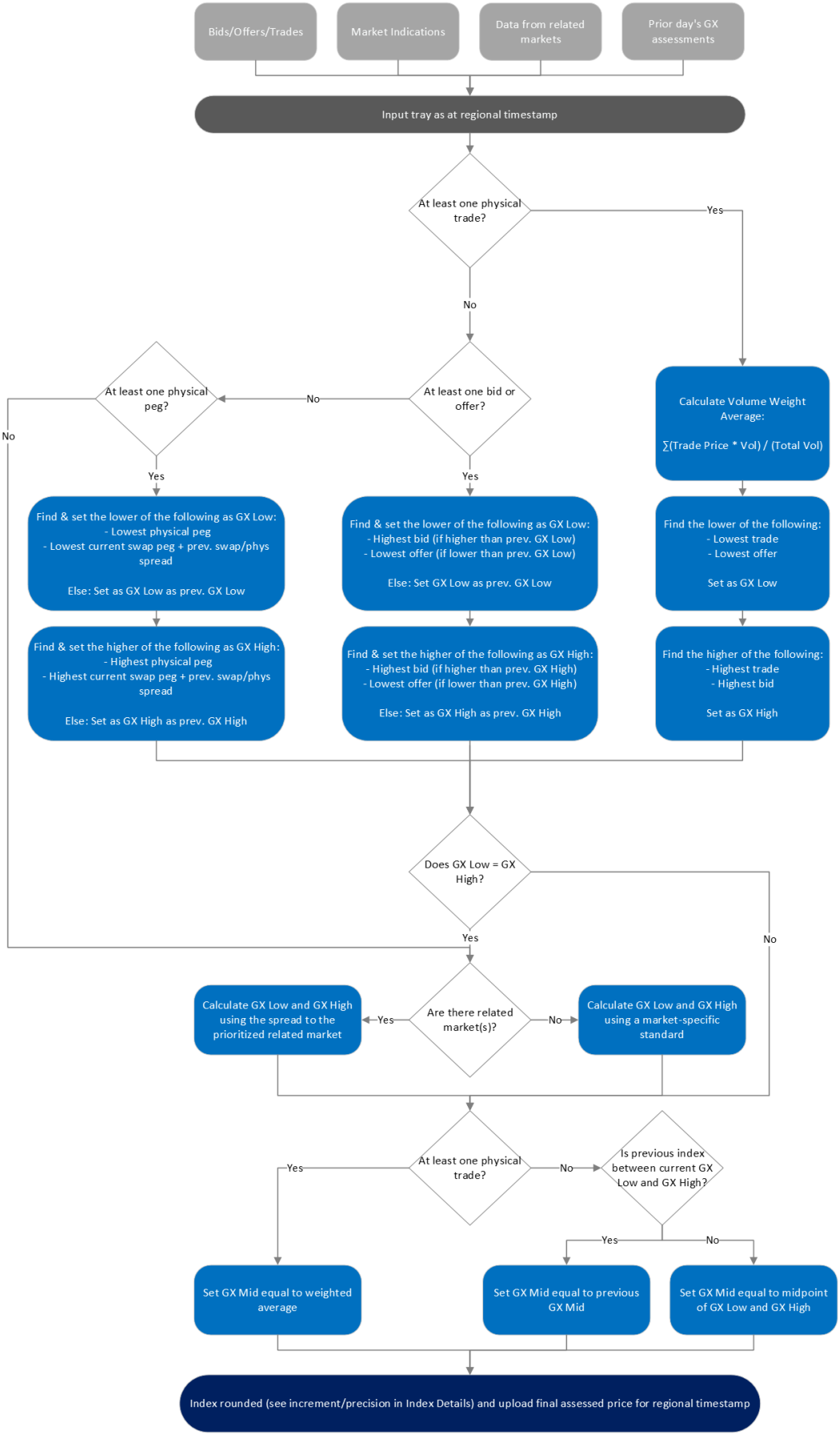


FACTSHEET INFORMATION

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

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