# GX0013857: CRUDE OIL MIDALE (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 crude delivered into Midale, Saskatchewan.

## 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: 32.9°API and <2.08% 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 Midale, SK, 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 | N |
| Inter-affiliate data accepted as valid | N |

## ALIAS DEFINITION

| ALIAS | TIME | PERIOD TYPE | PERIOD |
|---|---|---|---|
| MIDCMA | 1600 | Month | 24 |

## LOCATION

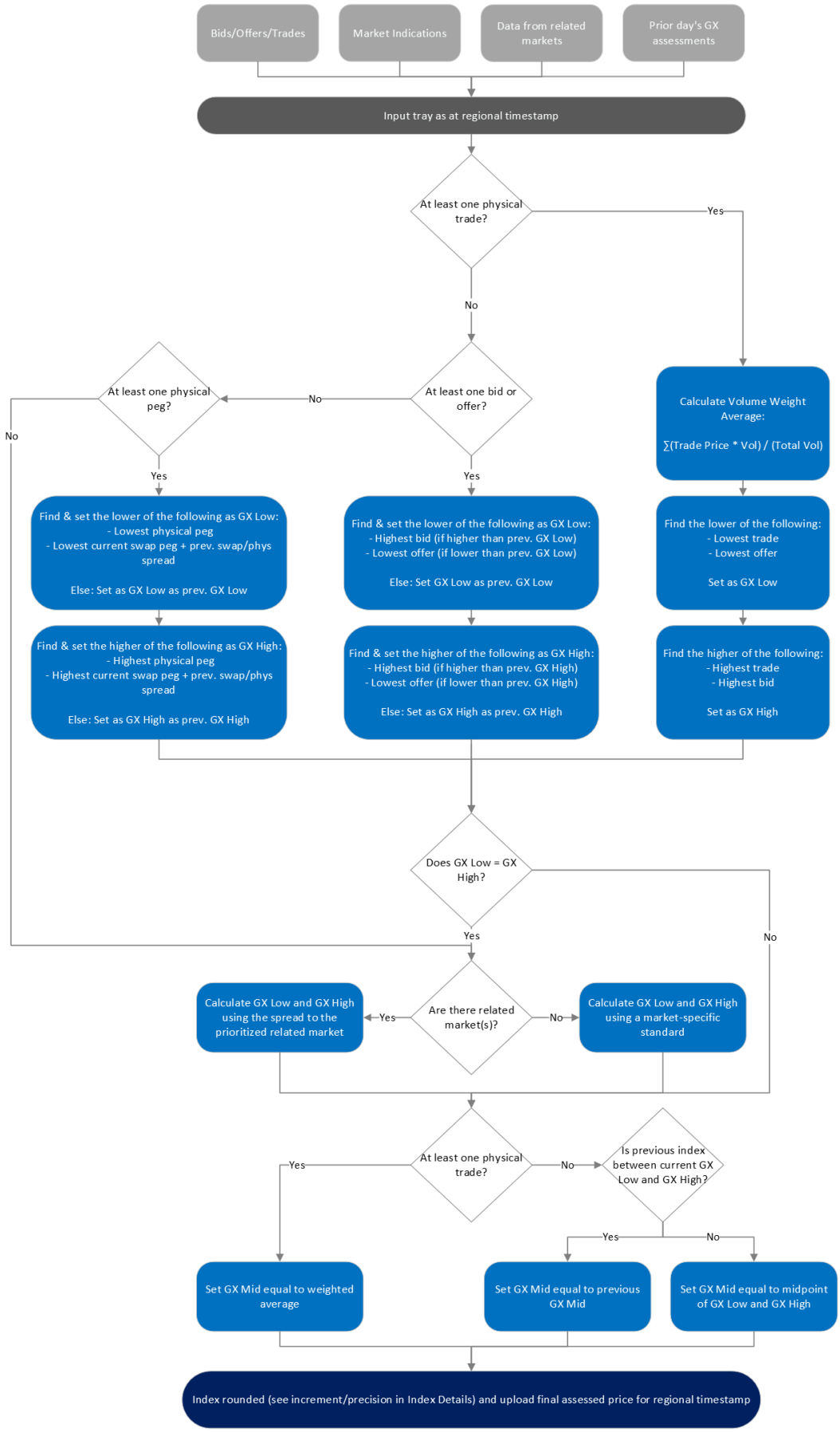



## FACTSHEET INFORMATION

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

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