

Crude Diff - ICE WCS 1A Index Future

Contract Specifications

Description	A monthly cash settled future based on the ICE WCS (Western Canadian Select) Monthly Volume Weighted Average Price Index (ICE WCS 1a). The ICE WCS 1a Index is expressed as a differential to the NYMEX WTI 1st Line Future (Calendar Month Average)
Contract Symbol	TMW
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.

