# GX0011167: CRUDE OIL LIGHT LOUISIANA SWEET (LLS) VS ICE CRUDE OIL MIDLAND WTI AGC FUTURES SETTLEMENT (HOU) (FUTURES EXPIRY)

## INDEX DESCRIPTION

The daily market low, volume-weighted average, and high differential against ICE Midland WTI AGC Futures (HOU) for Light Louisiana Sweet (LLS) at St. James, Louisiana (USGC).

## INDEX DETAILS

| | |
|---|---|
| Start date | 2022-01-03 |
| 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_NorthAmerica |

## INDEX QUALITY SPECIFICATION

Typical pipeline/terminal stream quality: 38.5°API and <0.4% 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 St. James, LA

## ASSESSMENT TIMES

| TIME | DETAILS |
|---|---|
| 1600 | Chicago Close |

## CALCULATION APPROACH

| TRADE DATA APPROACH | Y/N |
|---|---|
| Priority to reported and concluded transactions | N |
| Sole-sourced data from trading principals accepted | N |
| Inter-affiliate data accepted as valid | N |

## ALIAS DEFINITION

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

## LOCATION




## FACTSHEET INFORMATION

| | |
|---|---|
| Factsheet version | 1.0 |
| Factsheet valid from | 2022-01-03 |
| Factsheet valid to | (ongoing) |

## RELATED INDEXES

**PARENT INDEXES:**

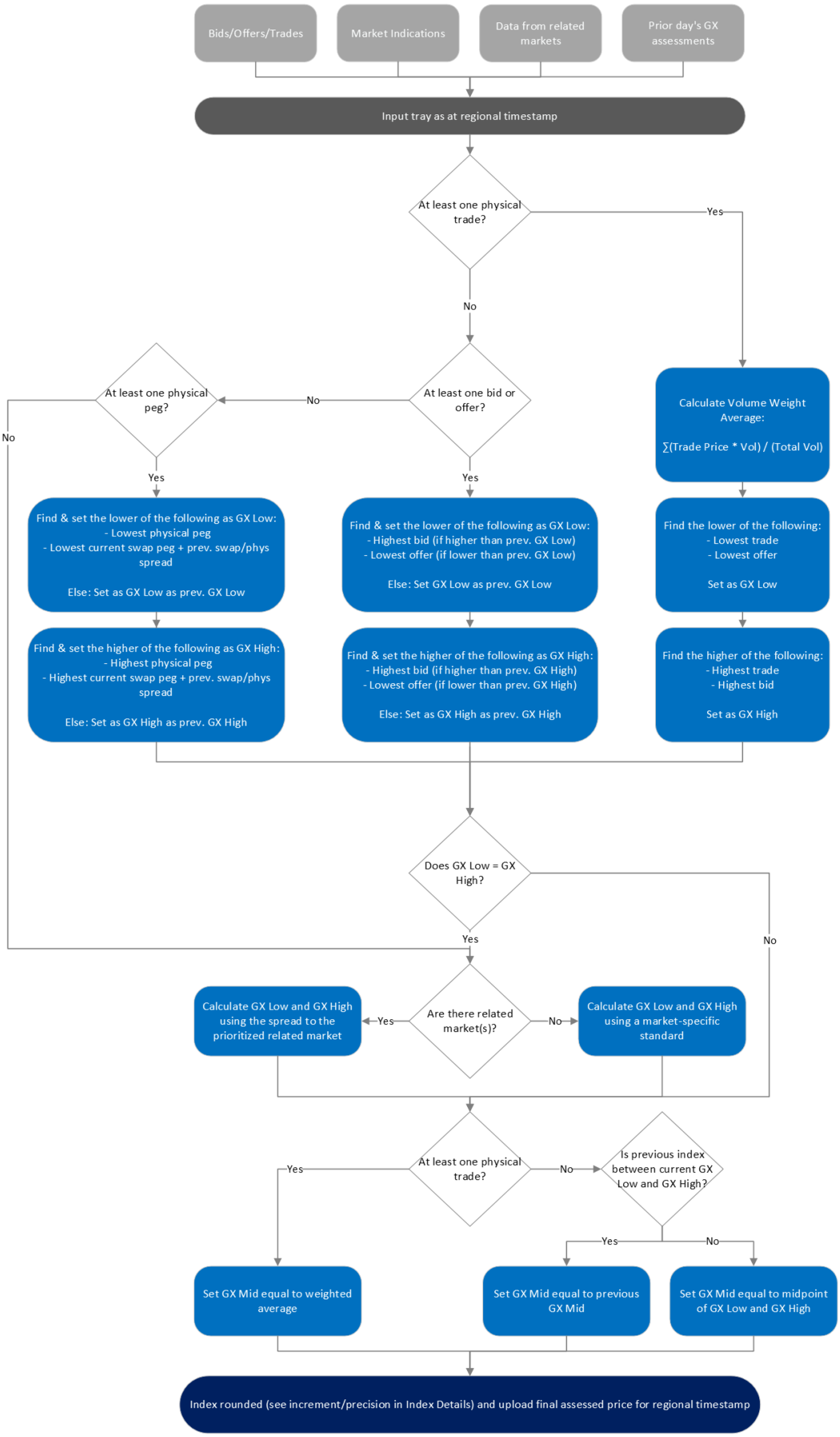
| | |
|---|---|
| GX0001086 | Crude Oil Light Louisiana Sweet (LLS) (Cushing Cash Expiry) |
| GX0011098 | ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) |

**CHILD INDEXES:**

| | |
|---|---|
| GX0012771 | Crude Oil Light Louisiana Sweet (LLS) vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry) Implied Final (IMPF) |
| GX0012770 | Crude Oil Light Louisiana Sweet (LLS) vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry) Month to Date (MTD) |
| GX0012769 | Crude Oil Light Louisiana Sweet (LLS) vs ICE Crude Oil Midland WTI AGC Futures Settlement (HOU) (Futures Expiry) Monthly Average (MAVG) |

All indexes © General Index and subject to terms and conditions.

# GX0011167: CRUDE OIL LIGHT LOUISIANA SWEET (LLS) VS ICE CRUDE OIL MIDLAND WTI AGC FUTURES SETTLEMENT (HOU) (FUTURES EXPIRY)




All indexes © General Index and subject to terms and conditions.