

GX0011285: CRUDE OIL HEAVY LOUISIANA SWEET EMPIRE (FUTURES EXPIRY)

INDEX DESCRIPTION

The daily market low, volume-weighted average and high differential prices for Heavy Louisiana Sweet (HLS) at Empire, Louisiana (USGC) applied to the ICE Midland WTI AGC Futures (HOU) resulting in outright values.

INDEX DETAILS

01-Feb-2022 Start date Commodity Crude Daily Frequency CCY / UOM USD / BBL 2 decimal places Precision Periods 1,Month

Data types Mid, High, Low

Pricing basis Flat Delivery basis FOB

Trading hub North America America/Chicago Timezone

Holiday calendar Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

Typical pipeline/terminal stream quality: E.g. 35.6-38.7°API and 0.48-0.53% sulfur content

CRITERIA FOR INCLUSION

Index calculation inputs comprise trades, bids, offers, market valuations, spreads to closest-trending secondary benchmark

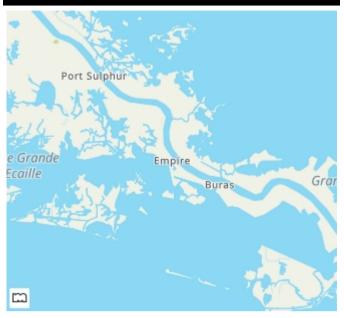
- · Occurring and received between 0700-1600 (CT)
- · For the named delivery month
- · For at least 1,000 barrels/day, or the equivalent in total barrels
- · Negotiated for delivery at Empire, Louisiana

ASSESSMENT TIMES

DETAILS TIME 1600 Chicago Close

CALCULATION APPROACH

LOCATION



FACTSHEET INFORMATION

Factsheet version

Factsheet valid from 01-Feb-2022 Factsheet valid to (ongoing) Factsheet review at 2024-03-07

RELATED INDEXES

PARENT INDEXES:

GX0001794 Crude Oil Heavy Louisiana Sweet Empire (Cushing Cash Expiry)

CHILD INDEXES:

GX0012780 Crude Oil Heavy Louisiana Sweet Empire

(Futures Expiry) Implied Final (IMPF)

1

GX0012779 Crude Oil Heavy Louisiana Sweet Empire

(Futures Expiry) Month to Date (MTD) Crude Oil Heavy Louisiana Sweet Empire

GX0012778 (Futures Expiry) Monthly Average (MAVG)