

REFINITIV/CORECOMMODITY CRB[®] INDICES

15-Oct-2020

CRB[®] ANNOUNCEMENT

WTI CRUDE OIL FUTURES STANDARD ROLL REINSTATED

Refinitiv Benchmarks Services (UK) Limited, after consultation with the Refinitiv/CoreCommodity CRB Oversight Committee, previously announced on 28 April 2020 that it applied a one-off modification to the roll schedule for certain WTI futures contracts to address exceptional market conditions, including the negative settlement price of the WTI Crude Oil May 2020 futures contract.

As previously announced, the modified roll schedule for WTI Future Contract was as follows:

Main indices

Commodity	Exchange	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
WTI Crude Oil prior	NYMEX	Feb-Mar	Mar-Apr	Apr-May	May-Jun	Jun-Jul	Jul-Aug	Aug-Sep	Sep-Oct	Oct-Nov	Nov-Dec	Dec-Jan	Jan-Feb
2020 WTI Crude Oil	NYMEX	Feb-Mar	Mar-Apr	Apr-May	May-Jun	Jun-Sep	Sep-Sep	Sep-Sep	Sep-Oct	Oct-Nov	Nov-Dec	Dec-Jan	Jan-Feb

3 Months forward indices

Commodity	Exchange	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
WTI Crude Oil prior	NYMEX	May-Jun	Jun-Jul	Jul-Aug	Aug-Sep	Sep-Oct	Oct-Nov	Nov-Dec	Dec-Jan	Jan-Feb	Feb-Mar	Mar-Apr	Apr-May
2020 WTI Crude Oil	NYMEX	May-Jun	Jun-Jul	Jul-Aug	Aug-Sep	Sep-Dec	Dec-Dec	Dec-Dec	Dec-Jan	Jan-Feb	Feb-Mar	Mar-Apr	Apr-May

The Refinitiv/CoreCommodity CRB Indices now confirm the reinstatement of the standard roll schedule for WTI futures for the year 2021 and onward:

Main indices

Commodity	Exchange	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
WTI Crude Oil 2021	NYMEX	Feb-Mar	Mar-Apr	Apr-May	May-Jun	Jun-Jul	Jul-Aug	Aug-Sep	Sep-Oct	Oct-Nov	Nov-Dec	Dec-Jan	Jan-Feb

3 Months forward indices

Commodity	Exchange	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
WTI Crude Oil 2021	NYMEX	May-Jun	Jun-Jul	Jul-Aug	Aug-Sep	Sep-Oct	Oct-Nov	Nov-Dec	Dec-Jan	Jan-Feb	Feb-Mar	Mar-Apr	Apr-May