

## Technical Note

# Restatement of a Barclays Commodity Index

A market disruption event was declared on 28 April 2020 to instigate an exception roll from the June 2020 WTI futures contract to the July 2020 WTI futures contract for certain Barclays Commodity indices. The Commodity index specified in Figure 1 was not included in the list of indices impacted by this market disruption event and the index levels were calculated taking into account the June 2020 WTI futures contract. The index levels have been recalculated and restated using the July 2020 WTI futures contract for 29 April 2020.

Please see Figure 2 for the restatement's impact on the index value.

FIGURE 1

**Name of affected index**

Ticker	Name
BCC2S10P	Barclays Sector Backwardation Series 2 Nearby Excess Return

FIGURE 2

**Index restatement impact**

Date	Ticker	Original Value	Corrected Value	Difference
29-Apr-20	BCC2S10P	45.4184	44.8459	-0.5725

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