Bloomberg Murban Crude Oil Commodity Future Tracker 3DR ER Index

June 2024

Bloomberg

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Introduction

This document is intended to be read in conjunction with the Bloomberg Futures Tracker Indices Methodology; these documents collectively constitute the index methodology for the Indices.

The Bloomberg Murban Crude Oil Commodity Future Tracker 3DR ER Index aims to reflect the performance of holding and rolling the Murban Crude Oil Commodity Futures Contract closest to expiry in accordance with its roll schedule. There are no minimum liquidity requirements.

Index Specification

Contract Forward Shift 2 months

Determination Business Days Pricing Days

Determination Lag 0 days

Eligible Future Contracts The set of Futures Contracts, listed on the Exchange whose ticker on the Bloomberg Professional Services starts with the Future Contract Ticker Prefix and Eligible Months, that is available on such Index Business Day.

Eligible Months February (G), April (J), June (M), August (Q), October (V), December (Z).

Exchange ICE Futures Abu Dhabi (IAD)

Fixings

Fixing	Price Source	FX Data Source
Closing Fixing	The official settlement price as sourced from the Bloomberg Professional Services data field "PX_SETTLE"	BISL Derived FX Data Methodology BFIX London 4 P.M.

Future Contract Ticker Prefix MUC

Index Base Date 29th March 2021

Index Base Value 100.0000

Index Business Days Monday to Friday

Index Commencement Date 31st May 2024

Index Currency USD

Observation Business Days Pricing Days

Observation Lag 0 days

Price Currency USD

Pricing Days A day on which the Exchange is scheduled to be open for trading and publication of settlement prices of futures contracts on the Underlying Instrument.

Roll Disruption Rule Catch-up

Roll Length 3 days

Roll Method Uniform

Roll Offset 0 days

Roll Reference Date For each Eligible Future Contract, the day that is the 4th (fourth) Index Business Day of the Contract Shifted Month. If such day is not a Roll Business Day, then the immediately following Roll Business Day.

Ticker BTSIMU3E

Trading Days A day on which the Exchange is scheduled to be open for trading and on which settlement activities are performed for futures contracts on the Underlying Instrument.

Indicative Roll Schedule

The index follows a rules-based roll schedule. The following is an indicative representation of the roll schedule in tabular format, but is subject to the holidays on each year, which may alter this for a given year.

Index	Future Contract Ticker Prefix	Contract Month for Lead Contract as at the start of each calendar month											
		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Bloomberg Murban Crude Oil Commodity Future Tracker 3DR ER Index	MUC	J	J	M	M	Q	Q	V	V	Z	Z	G*	G*

*denotes Contract Month for Lead Contract for the following year

Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the Bloomberg Futures Tracker Indices Methodology for ESG disclosures.

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