

Bloomberg 10Y UK Gilt Future Tracker 1DR ER Index

October 2023

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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 10Y UK Gilt Future Tracker 1DR ER Index aims to reflect the performance of holding and rolling the Long Gilt Futures Contract closest to expiry in accordance with its roll schedule. There are no minimum liquidity requirements.

Index Specification

| Contract Forward Shift | 0 | | | | | | |
|--------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|--------------|----------------|----------------|----------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|
| Determination Business Days | Pricing Days | | | | | | |
| Determination Lag | 0 | | | | | | |
| 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 | March (H), June (M), September (U), December (Z) | | | | | | |
| Exchange | ICE Futures Europe Financials (ICF) | | | | | | |
| Fixings | <table border="1"> <thead> <tr> <th>Fixing</th> <th>Price Source</th> <th>FX Data Source</th> </tr> </thead> <tbody> <tr> <td>Closing Fixing</td> <td>The official settlement price as sourced from the Bloomberg Professional Services data field "PX_SETTLE"</td> <td>BISL Derived FX Data Methodology BFIX London 4 P.M.</td> </tr> </tbody> </table> | 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. |
| 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 | G | | | | | | |
| Index Base Date | 18th November 1982 | | | | | | |
| Index Base Value | 100.0000 | | | | | | |
| Index Business Days | Monday to Friday | | | | | | |
| Index Commencement Date | 31 Oct 2023 | | | | | | |
| Index Currency | GBP | | | | | | |
| Observation Business Days | Pricing Days | | | | | | |
| Observation Lag | 0 | | | | | | |
| Price Currency | GBP | | | | | | |
| 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 | 1 | | | | | | |
| Roll Method | Uniform | | | | | | |
| Roll Offset | -3 | | | | | | |
| Roll Reference Date | For each Eligible Future Contract, the first day on which a notice of intent to deliver can be made, the First Notice Date (FND), as sourced from the Bloomberg Professional Services data field "FUT_NOTICE_FIRST". | | | | | | |
| Ticker | BTSIGA1E | | | | | | |
| 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 10Y UK Gilt Future Tracker 1DR ER Index | G | H | H | M | M | M | U | U | U | Z | Z | Z | H* |

*denotes Contract Month for Lead Contract for the following year

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