

# **Bloomberg China HC Future Tracker LT-6SD 4DR Monthly Index**

October 2023

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## Introduction

The Bloomberg China HC Future Tracker LT-6SD 4DR Monthly Index aims to reflect the performance of holding and rolling the Hang Seng China Enterprises Index (HSCEI) Futures Contract closest to expiry in accordance with its roll schedule. There are no minimum liquidity requirements. Calculation follows the methodology specified in the [Bloomberg Futures Tracker Indices Methodology](#).

## Index Specification

<b>Contract Forward Shift</b>	0 months						
<b>Determination Business Days</b>	Pricing Days						
<b>Determination Lag</b>	0 days						
<b>Eligible Future Contracts</b>	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.						
<b>Eligible Months</b>	January (F), February (G), March (H), April (J), May (K), June (M), July (N), August (Q), September (U), October (V), November (X), December (Z)						
<b>Exchange</b>	Hong Kong Futures Exchange (HKG)						
<b>Fixings</b>	<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><a href="#">BISL Derived FX Data Methodology</a> 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"	<a href="#">BISL Derived FX Data Methodology</a> BFIX London 4 P.M.
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Closing Fixing	The official settlement price as sourced from the Bloomberg Professional Services data field "PX_SETTLE"	<a href="#">BISL Derived FX Data Methodology</a> BFIX London 4 P.M.					
<b>Future Contract Ticker Prefix</b>	HC						
<b>Index Base Date</b>	8 <sup>th</sup> December 2003						
<b>Index Base Value</b>	100.0000						
<b>Index Business Days</b>	Monday to Friday						
<b>Index Commencement Date</b>	6 <sup>th</sup> October 2023						
<b>Index Currency</b>	HKD						
<b>Observation Business Days</b>	Pricing Days						
<b>Observation Lag</b>	0 days						
<b>Price Currency</b>	HKD						
<b>Pricing Days</b>	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.						
<b>Roll Disruption Rule</b>	Catch-up						
<b>Roll Length</b>	4 days						
<b>Roll Method</b>	Uniform						
<b>Roll Offset</b>	-6 days						
<b>Roll Reference Date</b>	For each Eligible Future Contract, the last day on which a notice of intent to deliver can be made, the Last Trade Date (LTD), as sourced from the Bloomberg Professional Services data field "LAST_TRADEABLE_DT".						
<b>Ticker</b>	BTSHCIE						
<b>Trading Days</b>	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	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 China HC Future Tracker LT-6SD 4DR Monthly Index	F	G	H	J	K	M	N	Q	U	V	X	Z

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