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

October 2023

Bloomberg

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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

Contract Forward Shift	0 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	January (F), February (G), March (H), April (J), May (K), June (M), July (N), August (Q), September (U), October (V), November (X), December (Z)
Exchange	Hong Kong Futures Exchange (HKG)
Fixings	see table below

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	HC
Index Base Date	8th December 2003
Index Base Value	100.0000
Index Business Days	Monday to Friday
Index Commencement Date	6th October 2023
Index Currency	HKD
Observation Business Days	Pricing Days
Observation Lag	0 days
Price Currency	HKD
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	4 days
Roll Method	Uniform
Roll Offset	-6 days
Roll Reference Date	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".
Ticker	BTSHC1E
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	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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