

Bloomberg Eurozone Rates Future Tracker Indices

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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 Eurozone Rates Future Tracker Indices aim to reflect the performance of holding and rolling the Futures Contract closest to expiry in accordance with its roll schedule. There are no minimum liquidity requirements.

Index Specification

| | |
|------------------------------------|---|
| Contract Forward Shift | The relevant value in months as specified under column 'Contract Forward Shift' in Table 2. |
| Determination Business Days | Pricing Days |
| Determination Lag | The relevant value as specified under column 'Determination Lag' in Table 2. |
| Eligible Future Contracts | The set of Futures Contracts, listed on the Exchange whose ticker on the Bloomberg Professional Services starts with the relevant Future Contract Ticker Prefix and relevant Eligible Months, as specified under column 'Eligible Months' in Table 2, that is available on such Index Business Day. |
| Exchange | Eurex (EUX) |

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 | The relevant ticker prefix, as specified under column 'Future Contract Ticker Prefix' in Table 1. |
| Index Base Value | 100.0000 |
| Index Business Days | Monday to Friday |
| Index Currency | EUR |
| Observation Business Days | Pricing Days |
| Observation Lag | The relevant value as specified under column 'Observation Lag' in Table 2. |
| Price Currency | EUR |
| 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 | The relevant value as specified under column 'Roll Length' in Table 2. |
| Roll Method | Uniform |
| Roll Offset | The relevant value as specified under column 'Roll Offset' in Table 2. |
| 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". |
| 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. |

Analytics

A duration analytic, representing the duration of the prevailing cheapest-to-deliver bond, is determined for each of the Bloomberg Eurozone Rates Future Tracker Indices. These are determined on days when the EUREX bond market is open.

For each Index Business Day, if such Index Business Day is a Roll Day, the cheapest-to-deliver bond, as sourced from the Bloomberg Professional Services data field "CTD_CUSIP_EOD", is of the Next Contract, else the cheapest-to-deliver bond is of the Lead Contract. The duration of the cheapest-to-deliver bond is then sourced from the Bloomberg Professional Services data field "DUR_ADJ_OAS_BID".

Table 1: Individual Index Information

| Index | Future Contract Ticker Prefix | Index Base Date | Index Commencement Date | Ticker |
|--|-------------------------------|---------------------------------|-------------------------------|----------|
| Bloomberg 10Y France OAT Future Tracker IDR ER Index | OAT | 16 th April 2012 | 24 th October 2023 | BTSIOA1E |
| Bloomberg Long Term Spain Bono Future Tracker IDR ER Index | KOA | 26 th October 2015 | 7 th August 2024 | BTSIKO1E |
| Bloomberg Short Term Italy BTP Future Tracker IDR ER Index | BTS | 18 th October 2010 | 17 th May 2024 | BTSIBT1E |
| Bloomberg 10Y Italy BTP Future Tracker IDR ER Index | IK | 14 th September 2009 | 24 th October 2023 | BTSIIK1E |
| Bloomberg 2Y Germany Schatz Future Tracker IDR ER Index | DU | 7 th December 1998 | 24 th October 2023 | BTSIDU1E |
| Bloomberg 5Y Germany Bobl Future Tracker IDR ER Index | OE | 7 th December 1998 | 24 th October 2023 | BTSIOE1E |
| Bloomberg 10Y Germany Bund Future Tracker IDR ER Index | RX | 7 th December 1998 | 24 th October 2023 | BTSIRX1E |
| Bloomberg 30Y Germany Buxl Future Tracker IDR ER Index | UB | 9 th September 2005 | 24 th October 2023 | BTSIUB1E |

Table 2: Roll Schedule Information

| Index | Future Contract Ticker Prefix | Determination Lag | Observation Lag | Contract Forward Shift | Roll Offset | Roll Length | Eligible Months |
|--|-------------------------------|-------------------|-----------------|------------------------|-------------|-------------|--|
| Bloomberg 10Y France OAT Future Tracker IDR ER Index | OAT | 0 | 0 | 0 | -3 | 1 | March (H), June (M), September (U), December (Z) |
| Bloomberg Long Term Spain Bono Future Tracker IDR ER Index | KOA | 0 | 0 | 0 | -3 | 1 | March (H), June (M), September (U), December (Z) |
| Bloomberg Short Term Italy BTP Future Tracker IDR ER Index | BTS | 0 | 0 | 0 | -3 | 1 | March (H), June (M), September (U), December (Z) |
| Bloomberg 10Y Italy BTP Future Tracker IDR ER Index | IK | 0 | 0 | 0 | -3 | 1 | March (H), June (M), September (U), December (Z) |
| Bloomberg 2Y Germany Schatz Future Tracker IDR ER Index | DU | 0 | 0 | 0 | -3 | 1 | March (H), June (M), September (U), December (Z) |
| Bloomberg 5Y Germany Bobl Future Tracker IDR ER Index | OE | 0 | 0 | 0 | -3 | 1 | March (H), June (M), September (U), December (Z) |
| Bloomberg 10Y Germany Bund Future Tracker IDR ER Index | RX | 0 | 0 | 0 | -3 | 1 | March (H), June (M), September (U), December (Z) |
| Bloomberg 30Y Germany Buxl Future Tracker IDR ER Index | UB | 0 | 0 | 0 | -3 | 1 | March (H), June (M), September (U), December (Z) |

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 France OAT Future Tracker 1DR ER Index | OAT | H | H | H | M | M | M | U | U | U | Z | Z | Z |
| Bloomberg Long Term Spain Bono Future Tracker 1DR ER Index | KOA | H | H | H | M | M | M | U | U | U | Z | Z | Z |
| Bloomberg Short Term Italy BTP Future Tracker 1DR ER Index | BTS | H | H | H | M | M | M | U | U | U | Z | Z | Z |
| Bloomberg 10Y Italy BTP Future Tracker 1DR ER Index | IK | H | H | H | M | M | M | U | U | U | Z | Z | Z |
| Bloomberg 2Y Germany Schatz Future Tracker 1DR ER Index | DU | H | H | H | M | M | M | U | U | U | Z | Z | Z |
| Bloomberg 5Y Germany Bobl Future Tracker 1DR ER Index | OE | H | H | H | M | M | M | U | U | U | Z | Z | Z |
| Bloomberg 10Y Germany Bund Future Tracker 1DR ER Index | RX | H | H | H | M | M | M | U | U | U | Z | Z | Z |
| Bloomberg 30Y Germany Buxl Future Tracker 1DR ER Index | UB | H | H | H | M | M | M | U | U | U | Z | Z | Z |

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