Bloomberg JPYUSD Currency Future Tracker 1DR ER Index

November 2023

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 JPYUSD Currency Future Tracker 1DR ER Index aims 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	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	Chicago Mercantile Exchange (CME)
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	JY
Index Base Date	22nd May 1986
Index Base Value	100.0000
Index Business Days	Monday to Friday
Index Commencement Date	30th November 2023
Index Currency	USD
Observation Business Days	Pricing Days
Observation Lag	0
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	1
Roll Method	Uniform
Roll Offset	-3
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	BTSIJY1E
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 JPYUSD Currency Future Tracker 1DR ER Index	JY	H	H	H	M	M	M	U	U	U	Z	Z	Z

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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