

Bloomberg 10Y Japan Bond Future Tracker 1DR ER Index

April 2024

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

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	March (H), June (M), September (U), December (Z)						
Exchange	Osaka Exchange (OSE)						
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	JB						
Index Base Date	21 st October 1985						
Index Base Value	100.0000						
Index Business Days	Monday to Friday						
Index Commencement Date	11 th April 2024						
Index Currency	JPY						
Observation Business Days	Pricing Days						
Observation Lag	0 days						
Price Currency	JPY						
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 day						
Roll Method	Uniform						
Roll Offset	-3 days						
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	BTSIJB1E						
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 Japan Bond Future Tracker IDR ER Index	JB	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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