Bloomberg End of Month 5Y UST Future Capped Volatility Total Return Index

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Bloomberg

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Introduction

This document is intended to be read in conjunction with the Bloomberg Multi-Asset Basket of Indices Methodology; these documents collectively constitute the index methodology for the Indices.

The Bloomberg End of Month 5Y UST Future Capped Volatility Total Return Index aims to reflect the performance of a portfolio allocating fixed weights to the Bloomberg End of Month 5Y UST Future Capped Volatility Excess Return Index and the Bloomberg SOFR Daily Total Return Index, as detailed in Table 1. The calculation of the Indices follows the methodology specified in the Bloomberg Multi-Asset Basket of Indices Methodology. There are no minimum liquidity requirements. Refer to Table 1 for the calculation methodology of the underlying indices.

Index Specification

Fixings

Fixing	Price Source	FX Data Source
Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.

Funded Constituents The set of indices listed in Table 1.

Index Base Date 2nd April 2018

Index Base Value 100.0000

Index Business Days Rebalance Business Day

Index Commencement Date 27th August 2024

Index Currency USD

Observation Business Days

Data Field	Observation Business Days
Index	Rebalance Business Days
Price	Rebalance Business Days
Spot Exchange Rate	Rebalance Business Days

Observation Lag

Data Field	Observation Lag
Index	0 (zero)
Price	0 (zero)
Spot Exchange Rate	0 (zero)

Price Currency The relevant currency as specified under column 'Constituent Currency' in Table 1.

Pricing Days The business days with respect to each Constituent.

Rebalance Business Days Chicago Board of Trade (CBOT) trading and settlement days.

Rebalance Length 1 (one) day

Rebalance Start Date Each Rebalance Business Day.

Ticker BEOMFVVT

Unfunded Constituents n/a

Units Determination Business Days Rebalance Business Days.

Unit Determination Lag 0 (zero)

Weighting Scheme Fixed Weight

Table 1: Constituents and Fixed Weights

Constituent	Fixed Weight	Constituent Ticker	Constituent Currency
Bloomberg End of Month 5Y UST Future Capped Volatility Excess Return Index	100%	BEOMFVVE	USD
Bloomberg SOFR Daily Total Return Index	100%	BTSISOFR	USD

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 Multi-Asset Basket of Indices Methodology for ESG disclosures.

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