

# **Bloomberg End of Month 5Y UST Future Index**

August, 2024

**Bloomberg**

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## Introduction

This document is intended to be read in conjunction with the [Bloomberg Turn of the Month Indices Methodology](#); these documents collectively constitute the index methodology for the Indices.

The Bloomberg End of Month 5Y UST Future Index aims to reflect the performance of a strategy that seeks to exploit price movements of the 5-Year US Treasury Note Futures for each month. Three Rebalance Business Days prior to the last Rebalance Business Day of each month, the Index enters into long positions in the Selected Futures Contract over three Rebalance Business Days in equal proportions, and then exits its position on the last Rebalance Business Day. A leverage factor of five is applied to the Selected Futures Contract position. The calculation of the Indices follows the methodology specified in the [Bloomberg Turn of the Month Indices Methodology](#). There are no minimum liquidity requirements.

## Index Specification

<b>Eligible Futures Contracts</b>	The set of Futures Contracts, listed on the relevant Exchange whose ticker on the Bloomberg Professional Services starts with the relevant Future Contract Ticker Prefix and relevant Eligible Months, that is available on such Index Business Day.								
<b>Eligible Months</b>	March (H), June (M), September (U), December (Z)								
<b>Entry Rebalance Length</b>	3 (three) Rebalance Business Days								
<b>Entry Rebalance Start Date</b>	For each month, the Rebalance Business Day that is 3 (three) Rebalance Business Days prior to the last Rebalance Business Day of the month.								
<b>Exchange</b>	Chicago Board of Trade (CBOT)								
<b>Exit Rebalance Day</b>	Last Rebalance Business Day of each month								
<b>Fixings</b>	<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><a href="#">BISL Derived FX Data Methodology</a> 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"	<a href="#">BISL Derived FX Data Methodology</a> BFIX London 4 P.M.		
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<b>Funded Constituents</b>	n/a								
<b>Futures Contract Ticker Prefix</b>	FV								
<b>Index Base Date</b>	3 <sup>rd</sup> January 2000								
<b>Index Base Value</b>	100.0000								
<b>Index Business Days</b>	Rebalance Business Day								
<b>Index Commencement Date</b>	23 <sup>rd</sup> July 2024								
<b>Index Currency</b>	USD								
<b>Leverage</b>	The factor of 5 (five).								
<b>Observation Business Days</b>	<table border="1"> <thead> <tr> <th>Data Field</th> <th>Observation Business Days</th> </tr> </thead> <tbody> <tr> <td>Index</td> <td>Rebalance Business Day</td> </tr> <tr> <td>Price</td> <td>Rebalance Business Day</td> </tr> <tr> <td>Spot Exchange Rate</td> <td>Rebalance Business Day</td> </tr> </tbody> </table>	Data Field	Observation Business Days	Index	Rebalance Business Day	Price	Rebalance Business Day	Spot Exchange Rate	Rebalance Business Day
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Spot Exchange Rate	0 (zero)								
<b>Price Currency</b>	USD								
<b>Pricing Days</b>	Rebalance Business Day								
<b>Rebalance Business Days</b>	A day on which the relevant Exchange is scheduled to be open for trading and on which settlement activities are performed for the Selected Futures Contracts.								

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<b>Selected Futures Contract</b>	For each Index Business Day, the Eligible Futures Contract with the earliest Specification Date that is greater than, and does not fall on the same month as such Index Business Day.
<b>Specification Date</b>	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".
<b>Ticker</b>	BEOMFVER
<b>Transaction Cost Factor</b>	0.00390625
<b>Unfunded Constituents</b>	The Selected Futures Contract whose Fixed Weight is 100%.
<b>Units Determination Business Days</b>	Rebalance Business Day
<b>Unit Determination Date</b>	1 (one) Rebalance Business Day prior to the Entry Rebalance Start Date.
<b>Weighting Scheme</b>	Fixed Weight

### 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 Turn of the Month Indices Methodology](#) for ESG disclosures.

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