

Bloomberg End of Month 5Y UST Future Total Return Index

July, 2024

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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 Total Return Index aims to reflect the performance of a portfolio allocating fixed weights to the Bloomberg End of Month 5Y UST Future 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	<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>Bloomberg Indices</td> <td>BISL Derived FX Data Methodology BFIX London 4 P.M.</td> </tr> </tbody> </table>	Fixing	Price Source	FX Data Source	Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.		
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	2 nd April 2018								
Index Base Value	100.0000								
Index Business Days	Rebalance Business Day								
Index Commencement Date	23 rd July 2024								
Index Currency	USD								
Observation Business Days	<table border="1"> <thead> <tr> <th>Data Field</th> <th>Observation Business Days</th> </tr> </thead> <tbody> <tr> <td>Index</td> <td>Rebalance Business Days</td> </tr> <tr> <td>Price</td> <td>Rebalance Business Days</td> </tr> <tr> <td>Spot Exchange Rate</td> <td>Rebalance Business Days</td> </tr> </tbody> </table>	Data Field	Observation Business Days	Index	Rebalance Business Days	Price	Rebalance Business Days	Spot Exchange Rate	Rebalance Business Days
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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	BEOMFVTR								
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 Index	100%	BEOMFVER	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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