

Bloomberg Eris SOFR Futures Tracker Indices

February 2026

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 Credit Futures Tracker Indices aim 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	The relevant value in months as specified under column 'Contract Forward Shift' in Table 2.						
Determination Business Days	Pricing Days						
Determination Lag	The relevant value as specified under column 'Determination Lag' in Table 2.						
Eligible Futures Contracts	The set of Futures Contracts, listed on the Exchange whose ticker on the Bloomberg Professional Services starts with the relevant Future Contract Ticker Prefix and relevant Eligible Months, as specified under column 'Eligible Months' in Table 2, that is available on such Index Business Day.						
Exchange	The relevant value as specified under column 'Exchange' in Table 1.						
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.					
Futures Contract Ticker Prefix	The relevant ticker prefix, as specified under column 'Futures Contract Ticker Prefix' in Table 1.						
Index Base Value	100.0000						
Index Base Date	The date as specified under column 'Index Base Date' in Table 3.						
Index Business Days	Monday to Friday						
Index Commencement Date	18 th February 2026						
Index Currency	The relevant value as specified under column 'Index Currency' in Table 1.						
Observation Business Days	Pricing Days						
Observation Lag	The relevant value as specified under column 'Observation Lag' in Table 2.						
Price Currency	The relevant value as specified under column 'Price Currency' in Table 3.						
Pricing Days	A day on which the relevant 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	The relevant value as specified under column 'Roll Length' in Table 2.						
Roll Method	Uniform						
Roll Offset	The relevant value as specified under column 'Roll Offset' in Table 2.						
Roll Reference Date	For each Eligible Futures Contract, the Friday immediately preceding the third Wednesday of each relevant Eligible Month.						
Trading Days	A day on which the relevant Exchange is scheduled to be open for trading and on which settlement activities are performed for futures contracts on the Underlying Instrument.						

Table 1: Index Information

Index	Futures Contract Ticker Prefix	Index Currency	Exchange	Ticker
Bloomberg Eris SOFR 1yr Futures Tracker Index	YIA	USD	CME	BTSYIAIE
Bloomberg Eris SOFR 2yr Futures Tracker Index	YIT	USD	CME	BTSYITIE
Bloomberg Eris SOFR 3yr Futures Tracker Index	YIC	USD	CME	BTSYICIE
Bloomberg Eris SOFR 4yr Futures Tracker Index	YID	USD	CME	BTSYIDIE
Bloomberg Eris SOFR 5yr Futures Tracker Index	YIW	USD	CME	BTSYIWIE
Bloomberg Eris SOFR 7yr Futures Tracker Index	YIB	USD	CME	BTSYIBIE
Bloomberg Eris SOFR 10yr Futures Tracker Index	YIY	USD	CME	BTSYIYIE
Bloomberg Eris SOFR 12yr Futures Tracker Index	YII	USD	CME	BTSYIIIE
Bloomberg Eris SOFR 15yr Futures Tracker Index	YIL	USD	CME	BTSYILIE
Bloomberg Eris SOFR 20yr Futures Tracker Index	YIO	USD	CME	BTSYIOIE
Bloomberg Eris SOFR 30yr Futures Tracker Index	YIE	USD	CME	BTSYIEIE

Table 2: Roll Schedule Information

Index	Futures Contract Ticker Prefix	Determination Lag	Observation Lag	Contract Forward Shift	Roll Offset	Roll Length	Eligible Months
Bloomberg Eris SOFR 1yr Futures Tracker Index	YIA	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 2yr Futures Tracker Index	YIT	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 3yr Futures Tracker Index	YIC	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 4yr Futures Tracker Index	YID	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 5yr Futures Tracker Index	YIW	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 7yr Futures Tracker Index	YIB	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 10yr Futures Tracker Index	YIY	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 12yr Futures Tracker Index	YII	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 15yr Futures Tracker Index	YIL	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 20yr Futures Tracker Index	YIO	0	0	0	0	1	March (H), June (M), September (U), December (Z)
Bloomberg Eris SOFR 30yr Futures Tracker Index	YIE	0	0	0	0	1	March (H), June (M), September (U), December (Z)

Table 3: Base Dates and Price Currency

Index	Future Contract Ticker Prefix	Index Base Date	Price Currency
Bloomberg Eris SOFR 1yr Futures Tracker Index	YIA	5th October 2020	USD
Bloomberg Eris SOFR 2yr Futures Tracker Index	YIT	5th October 2020	USD
Bloomberg Eris SOFR 3yr Futures Tracker Index	YIC	5th October 2020	USD
Bloomberg Eris SOFR 4yr Futures Tracker Index	YID	5th October 2020	USD
Bloomberg Eris SOFR 5yr Futures Tracker Index	YIW	5th October 2020	USD
Bloomberg Eris SOFR 7yr Futures Tracker Index	YIB	5th October 2020	USD
Bloomberg Eris SOFR 10yr Futures Tracker Index	YIY	5th October 2020	USD
Bloomberg Eris SOFR 12yr Futures Tracker Index	YII	5th October 2020	USD
Bloomberg Eris SOFR 15yr Futures Tracker Index	YIL	5th October 2020	USD
Bloomberg Eris SOFR 20yr Futures Tracker Index	YIO	5th October 2020	USD
Bloomberg Eris SOFR 30yr Futures Tracker Index	YIE	5th October 2020	USD

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	Futures 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 Eris SOFR 1yr Futures Tracker Index	YIA	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 2yr Futures Tracker Index	YIT	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 3yr Futures Tracker Index	YIC	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 4yr Futures Tracker Index	YID	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 5yr Futures Tracker Index	YIW	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 7yr Futures Tracker Index	YIB	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 10yr Futures Tracker Index	YIY	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 12yr Futures Tracker Index	YII	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 15yr Futures Tracker Index	YIL	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 20yr Futures Tracker Index	YIO	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg Eris SOFR 30yr Futures Tracker Index	YIE	H	H	H	M	M	M	U	U	U	Z	Z	Z

*denotes Contract Month for Lead Contract for the following year

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