

# **Bloomberg France Large Cap Equity Future Tracker TDR ER Index**

March 2024

**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 France Large Cap Equity Future Tracker IDR ER Index aims to reflect the performance of holding and rolling the CAC 40 10 Euro Futures Contract closest to expiry in accordance with its roll schedule. There are no minimum liquidity requirements.

## Index Specification

<b>Contract Forward Shift</b>	0 days						
<b>Determination Business Days</b>	Pricing Days						
<b>Determination Lag</b>	0 days						
<b>Eligible Future Contracts</b>	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.						
<b>Eligible Months</b>	January (F), February (G), March (H), April (J), May (K), June (M), July (N), August (Q), September (U), October (V), November (X), December (Z)						
<b>Exchange</b>	Euronext Derivatives Paris (EOP)						
<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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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.					
<b>Future Contract Ticker Prefix</b>	CF						
<b>Index Base Date</b>	4 <sup>th</sup> January 1999						
<b>Index Base Value</b>	100.0000						
<b>Index Business Days</b>	Monday to Friday						
<b>Index Commencement Date</b>	28 <sup>th</sup> March 2024						
<b>Index Currency</b>	EUR						
<b>Observation Business Days</b>	Pricing Days						
<b>Observation Lag</b>	0 days						
<b>Price Currency</b>	EUR						
<b>Pricing Days</b>	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.						
<b>Roll Disruption Rule</b>	Catch-up						
<b>Roll Length</b>	1						
<b>Roll Method</b>	Uniform						
<b>Roll Offset</b>	-3 days						
<b>Roll Reference Date</b>	For each Eligible Future Contract, the last day on which a notice of intent to deliver can be made, the Last Trade Date (LTD), as sourced from the Bloomberg Professional Services data field "LAST_TRADEABLE_DT".						
<b>Ticker</b>	BTSICFIE						
<b>Trading Days</b>	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.						

### 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 France Large Cap Equity Future Tracker IDR ER Index	CF	F	G	H	J	K	M	N	Q	U	V	X	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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