Bloomberg G10 Currency Futures Tracker Indices

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Table of contents

Introduction 3
Index Specification 3
Environmental, Social and Governance (ESG) Disclosures 5
Disclaimer 6

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 G10 Currency Futures Tracker Indices aim to reflect the performance of holding and rolling the relevant G10 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 Future Contracts	The set of Futures Contracts, listed on the Exchange whose ticker on the Bloomberg Professional Services starts with the 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	Chicago Mercantile Exchange (CME)
Fixings	see table below

Fixings

Fixing	Price Source	FX Data Source
Closing Fixing	The official exchange settlement price as sourced from the Bloomberg Professional Services data field "PX_SETTLE"	BISL Derived FX Data Methodology BFIX London 4 P.M.

Future Contract Ticker Prefix	The relevant ticker prefix, as specified under column 'Future Contract Ticker Prefix' in Table 1.
Index Base Date	The date as specified under column 'Index Base Date' in Table 1.
Index Base Value	100.0000
Index Business Days	Monday to Friday
Index Commencement Date	The date as specified under column 'Index Commencement Date' in Table 1.
Index Currency	USD
Observation Business Days	Pricing Days
Observation Lag	The relevant value as specified under column 'Observation Lag' in Table 2.
Price Currency	USD
Pricing Days	A day on which the 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 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".
Ticker	The ticker as specified under column 'Ticker' in Table 1.
Trading Days	A day on which the 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	Future Contract Ticker Prefix	Index Base Date	Index Commencement Date	Ticker
Bloomberg AUDUSD Currency Future Tracker 1DR ER Index	AD	16th December 1987	TBC	BTSIAD1E
Bloomberg CADUSD Currency Future Tracker 1DR ER Index	CD	4th April 1986	TBC	BTSICD1E
Bloomberg CHFUSD Currency Future Tracker 1DR ER Index	SF	4th April 1986	TBC	BTSISF1E
Bloomberg EURUSD Currency Future Tracker 1DR ER Index	EC	19th May 1998	TBC	BTSIEC1E
Bloomberg GBPUSD Currency Future Tracker 1DR ER Index	BP	27th May 1986	TBC	BTSIBP1E
Bloomberg JPYUSD Currency Future Tracker 1DR ER Index	JY	22nd May 1986	30th November 2023	BTSIJY1E
Bloomberg NOKUSD Currency Future Tracker 1DR ER Index	NO	16th May 2002	TBC	BTSINO1E
Bloomberg NZDUSD Currency Future Tracker 1DR ER Index	NV	7th May 1997	TBC	BTSINV1E
Bloomberg SEKUSD Currency Future Tracker 1DR ER Index	SE	16th May 2002	TBC	BTSISE1E

Table 2: Roll Schedule Information

Index	Future Contract Ticker Prefix	Determination Lag	Observation Lag	Contract Forward Shift	Roll Offset	Roll Length	Eligible Months
Bloomberg AUDUSD Currency Future Tracker 1DR ER Index	AD	0	0	0	-3	1	March (H), June (M), September (U), December (Z)
Bloomberg CADUSD Currency Future Tracker 1DR ER Index	CD	0	0	0	-3	1	March (H), June (M), September (U), December (Z)
Bloomberg CHFUSD Currency Future Tracker 1DR ER Index	SF	0	0	0	-3	1	March (H), June (M), September (U), December (Z)
Bloomberg EURUSD Currency Future Tracker 1DR ER Index	EC	0	0	0	-3	1	March (H), June (M), September (U), December (Z)
Bloomberg GBPUSD Currency Future Tracker 1DR ER Index	BP	0	0	0	-3	1	March (H), June (M), September (U), December (Z)
Bloomberg JPYUSD Currency Future Tracker 1DR ER Index	JY	0	0	0	-3	1	March (H), June (M), September (U), December (Z)
Bloomberg NOKUSD Currency Future Tracker 1DR ER Index	NO	0	0	0	-3	1	March (H), June (M), September (U), December (Z)
Bloomberg NZDUSD Currency Future Tracker 1DR ER Index	NV	0	0	0	-3	1	March (H), June (M), September (U), December (Z)
Bloomberg SEKUSD Currency Future Tracker 1DR ER Index	SE	0	0	0	-3	1	March (H), June (M), September (U), December (Z)

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 AUDUSD Currency Future Tracker 1DR ER Index	AD	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg CADUSD Currency Future Tracker 1DR ER Index	CD	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg CHFUSD Currency Future Tracker 1DR ER Index	SF	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg EURUSD Currency Future Tracker 1DR ER Index	EC	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg GBPUSD Currency Future Tracker 1DR ER Index	BP	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg JPYUSD Currency Future Tracker 1DR ER Index	JY	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg NOKUSD Currency Future Tracker 1DR ER Index	NO	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg NZDUSD Currency Future Tracker 1DR ER Index	NV	H	H	H	M	M	M	U	U	U	Z	Z	Z
Bloomberg SEKUSD Currency Future Tracker 1DR ER Index	SE	H	H	H	M	M	M	U	U	U	Z	Z	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.

Disclaimer