

Bloomberg Livestock Commodity Future Tracker Indices

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Bloomberg

Table of contents

Introduction	3
Index Specification	3
Backtest Assumptions	5
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 Livestock Commodity Future Tracker Indices aim to reflect the performance of holding and rolling the Livestock Commodity Futures Contracts 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 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 Chicago Mercantile Exchange (CME)

Fixings

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.

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 15th August 2024

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 day that is the 4th (fourth) Index Business Day of the Contract Shifted Month. If such day is not a Roll Business Day, then the immediately following Roll Business Day.

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	Ticker
Bloomberg Feeder Cattle Commodity Future Tracker 3DR ER Index	FC	15 th December 1976	BTSIFC3E
Bloomberg Live Cattle Commodity Future Tracker 3DR ER Index	LC	5 th January 1970	BTSILC3E
Bloomberg Lean Hogs Commodity Future Tracker 3DR ER Index	LH	2 nd January 1987	BTSILH3E

Table 2: Roll Schedule Information

Index	Future Contract Ticker Prefix	Determination Lag	Observation Lag	Contract Forward Shift	Roll Offset	Roll Length	Eligible Months
Bloomberg Feeder Cattle Commodity Future Tracker 3DR ER Index	FC	0	0	1	0	3	January (F), March (H), April (J), May (K), August (Q), September (U), October (V), November (X)
Bloomberg Live Cattle Commodity Future Tracker 3DR ER Index	LC	0	0	1	0	3	February (G), April (J), June (M), August (Q), October (V), December (Z)
Bloomberg Lean Hogs Commodity Future Tracker 3DR ER Index	LH	0	0	1	0	3	February (G), April (J), June (M), July (N), August (Q), October (V), 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 Feeder Cattle Commodity Future Tracker 3DR ER Index	FC	H	H	J	K	Q	Q	Q	U	V	X	F*	F*
Bloomberg Live Cattle Commodity Future Tracker 3DR ER Index	LC	G	J	J	M	M	Q	Q	V	V	Z	Z	G*
Bloomberg Lean Hogs Commodity Future Tracker 3DR ER Index	LH	G	J	J	M	M	N	Q	V	V	Z	Z	G*

*denotes Contract Month for Lead Contract for the following year

Backtest Assumptions

Market Disruption Events, specifically defined in this case as when the Prices published by the relevant Exchange for the Livestock Commodity Futures Contracts are “limit prices”, are only accounted for since July 2014.

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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