ICE® U.S. Treasury Futures™ Index Series

Version 2.0
Valid from
September 28, 2018

Contents

Version History:

Version 2.1 (Effective September 28, 2018)

This version incorporates branding change from NYSE® U.S. Treasury Futures™ Index Series to ICE® U.S. Treasury Futures™ Index Series and Index name changes for corresponding indexes effective September 28, 2018.

Version 2.0 (Effective March 21, 2018)

This version incorporates language reflecting changes to the announcement policy and legal structure of the Index Administrator. It also introduces language codifying certain procedures relating to Index governance, consultation, and index rule reviews. In addition, it incorporates the total return variants of the indices and includes an updated Disclaimer.

Version 1.0 (Effective August 11, 2010)

The methodology document covers the newly-launched NYSE® U.S. Treasury Futures™ Index Series.

1. Index summary

Factsheet	
Full Names	ICE® U.S. 2 Year Treasury Futures™ Index (USTTWO/ USTTWOT) ICE® U.S. 5 Year Treasury Futures™ Index (USTFIV/ USTFIVT) ICE® U.S. 10 Year Treasury Futures™ Index (USTTEN/ USTTENT) ICE® U.S. Long Bond Treasury Futures™ Index (USTLBD/ USTLBDT)
Index Types	Current US Treasury Futures Excess Return Indexes (Fixed Divisor) Current US Treasury Futures Total Return Indexes (Fixed Divisor)
Index Description	The ICE® U.S. Treasury Futures™ Index series are rules-based indices designed to replicate a rolling, long position in various single treasury futures contracts. Index compositions and rebalance information can be accessed from NYSE Market Data at https://www.theice.com/market-data/indices .
Eligible Securities	CME U.S Treasury Futures
Number of Constituents	1 Futures Contract
Weighting	100% Weighting in Selected Futures Contract
Review of Composition	The reference date for periodic review of index composition and weights occurs three days prior to the effective date of the rebalance.
Effective Date of the Rebalance	Effective for the open of the last trading day of February, May, August, and November
Calculation Frequency	USTFIV & USTTEN: Every 15 seconds between 08:00 & 18:00 ET USTTWO/T, USTFIVT, USTTENT & USTLBD/T: Once-a-day between 15:30 & 18:00 ET
Base Date	February 26, 1999
Base Level	100.00
Historic Data Available Since	February 26, 1999
Bloomberg Code	USTTWO / USTFIV / USTTEN / USTLBD USTTWOT / USTFIVT / USTTENT / USTLBDT
Reuters Code	.USTTWO / .USTFIV / .USTTEN / .USTLBD .USTTWOT / .USTFIVT / .USTTENT / .USTLBDT
Launch Date	Excess Return Indices: August 11, 2010 Total Return Indices: October 20, 2015
Website	https://www.theice.com/market-data/indices

2. Governance

Index Sponsor & Administrator

ICE Data Indices, LLC ("IDI") is the Index Sponsor and the Index Administrator.

IDI is responsible for the day-to-day management of the Index, including retaining primary responsibility for all aspects of the index determination process, including implementing appropriate governance and oversight, as required under the International Organization of Securities Commission's Principles for Financial Benchmarks (the IOSCO Principles). The Governance Committee is responsible for helping to ensure IDI's overall compliance with the IOSCO Principles, by performing the Oversight Function which includes overseeing the index development, design, issuance and operation of the indices, as well as reviewing the control framework. IDI is also responsible for decisions regarding the interpretation of these rules and the Governance Committee is responsible for reviewing all rule book modifications and index constituent changes with respect to the Index to ensure that they are made objectively, without bias, and in accordance with applicable law and regulation and IDI's policies and procedures. Consequently, all IDI's and the Governance Committee discussions and decisions are confidential until released to the public.

Cases not covered in rules

In cases which are not expressly covered in these rules, operational adjustments will take place along the lines of the aim of the Index. Operational adjustments may also take place if, in the opinion of the Index Administrator, it is desirable to do so to maintain a fair and orderly market in derivatives on this Index and/or this is in the best interests of the investors in products based on the Index and/or the proper functioning of the markets.

Any such modifications described under this section or exercise of Expert Judgment will also be governed by any applicable policies, procedures and Guidelines in place by IDI at such time.

Rule book changes

The Governance Committee reviews all rule book modifications and Index changes to ensure that they are made objectively, without bias and in accordance with applicable law and regulation and IDI's policies and procedures. These rules may be supplemented, amended in whole or in part, revised or withdrawn at any time in accordance with applicable law and regulation and IDI applicable policies and procedures. Supplements, amendments, revisions and withdrawals may also lead to changes in the way the Index is compiled or calculated or affect the Index in another way.

Limitations of the Index

All the ICE indices produced by IDI (the "ICE Indices") may be subject to potential limitations, such as a decline in the pool of available eligible securities due to advancements in technology, shifts in demographic spending or the economy, changes in regulation or accounting rules, consolidation in certain sectors or industries, or other factors. Other limitations may include the ability of the Benchmark to operate in illiquid or fragmented markets.

By design, each Index is focused on a specific maturity range on the Treasury futures curve.

IDI seeks to manage and mitigate these limitations through the Benchmark design, review and oversight process.

3. Index Description

<u>ICE® U.S. 2 Year Treasury Futures™ Index (USTTWO)</u>

The ICE US 2 Year Treasury Futures Index (USTTWO) is a one-contract futures index that aims to replicate the returns of maintaining a continuous rolling long position in CME 2-Year US Treasury Futures. At any given time, the index consists of a single CME 2-Year US Treasury Futures Contract that is either the contract closest to expiration ("Near Month Futures Contract") or the contract that is scheduled to expire immediately following the Near Month Futures Contract ("Far Month Futures Contract"). The index was created to yield a benchmark value of 100.00 at the close of trading on February 26, 1999.

<u>ICE® U.S. 5 Year Treasury Futures™Index (USTFIV)</u>

The ICE US 5 Year Treasury Futures Index (USTFIV) is a one-contract futures index that aims to replicate the returns of maintaining a continuous rolling long position in CME 5-Year US Treasury Futures. At any given time, the index consists of a single CME 5-Year US Treasury Futures Contract that is either the contract closest to expiration ("Near Month Futures Contract") or the contract that is scheduled to expire immediately following the Near Month Futures Contract ("Far Month Futures Contract"). The index was created to yield a benchmark value of 100.00 at the close of trading on February 26, 1999.

<u>ICE® U.S. 10 Year Treasury Futures™ Index (USTTEN)</u>

The ICE US 10 Year Treasury Futures Index (USTTEN) is a one-contract futures index that aims to replicate the returns of maintaining a continuous rolling long position in CME 10-Year US Treasury Futures. At any given time, the index consists of a single CME 10-Year US Treasury Futures Contract that is either the contract closest to expiration ("Near Month Futures Contract") or the contract that is scheduled to expire immediately following the Near Month Futures Contract ("Far Month Futures Contract"). The index was created to yield a benchmark value of 100.00 at the close of trading on February 26, 1999.

<u>ICE® U.S. Long Bond Treasury Futures™ Index (USTLBD)</u>

The ICE US Long Bond Treasury Futures Index (USTLBD) is a one-contract futures index that aims to replicate the returns of maintaining a continuous rolling long position in CME US Treasury Bond Futures. At any given time, the index consists of a single CME US Treasury Bond Futures Contract that is either the contract closest to expiration ("Near Month Futures Contract") or the contract that is scheduled to expire immediately following the Near Month Futures Contract ("Far Month Futures Contract"). The index was created to yield a benchmark value of 100.00 at the close of trading on February 26, 1999.

4. Publication

4.1 The opening, intraday and closing or daily publication of index values.

Opening

The first index level for the real-time USTFIV & USTTEN Excess Return Indices is calculated and published around 08:00 ET, when the CME Treasury Futures markets open for their regular trading session. The calculation of that level utilizes the current last trade of the futures contract held in the index or in the case of futures contracts that have a non-traded, halted or suspended status, or have not opened for the current day; the previous day's settlement price is used.

Dissemination frequency

The USTFIV & USTTEN Excess Return Indices are calculated and maintained by IDI and are published to the ICE Data Global Index Feed ("GIF Feed") under the corresponding index symbols between the hours of 8:00 and 18:00 ET each trading day that the CME is open for full or partial trading in its regular session. The intraday real-time calculation of the index only utilizes executed trades in the underlying CME Futures Contract. The index is not calculated on days that the CME is closed for regular session trading. On days that the CME is closed and the NYSE open, the exchange publishes out a static previous index close during equity trading hours.

The remaining Indices (USTTWO/T, USTFIVT, USTTENT, USTLBD/T) are calculated and published once-a-day and are published to the GIF Feed. They follow the same holiday schedule as the USTFIV & USTTEN Indices.

Closing level

The Index Administrator calculates and publishes an official closing index value on each trading day between approximately 3:30 PM and 4:00 PM ET, although no later than 6:00 PM ET. The index is fixed at that official close (to four decimal places) for the remainder of the day. The official index close is calculated based off of the relevant CME Futures Contract's settlement price which is determined and disseminated shortly after the end of the core trading session at 3 PM ET. In the case of exceptional market conditions, the Index Administrator reserves the right to utilize other prices in the calculation of the official closing level, as indicated below in Section 4.2.

Sources of Data

The intraday real-time calculation of the index only utilizes prices based on executed trades or official settlement prices in the underlying CME Futures Contract. Additional sources of data less commonly used include market data vendors, company announcements, exchange announcements and other official sources.

4.2 Exceptional market conditions and corrections

The Index Administrator retains the right to delay the publication of the opening level of the index. Furthermore, the Index Administrator of the index retains the right to suspend the publication of the level of the index if it believes that circumstances prevent the proper calculation of the index.

If trades or futures settlement prices are cancelled or revised, the index will not be recalculated unless the Index Administrator decides otherwise.

Reasonable efforts are made to ensure the correctness and validity of data used in real-time index calculations. If incorrect price data affects index daily closing values, they are corrected retroactively as soon as possible and all revisions are communicated out to the public and market data vendors.

There is the possibility of an exchange or market-wide event resulting in the normal settlement prices not being available. In those situations, the index will take guidance from the respective exchange(s) and address on an event-by-event basis. Exchange or market-wide events include, but are not limited to, the following:

- Volatility Halts
    - LULD (Limit Up / Limit Down)
    - Market Wide Circuit Breaker
- Technological Problems / Failures
- Natural Disaster or Other BCP-Related Event

4.3 Changes to the Index

Announcement policy

Changes to the index methodology will be announced by an index announcement which will be distributed by IDI via https://www.theice.com/market-data/indices/equity-indices and NYSE Market Data at https://www.theice.com/market-data/indices

As a general rule, the announcement periods that are mentioned below will be applied. However, Emergency actions, including urgently required corporate action treatments, often resulting from late notices from the relevant company or exchange, may require the Index Administrator to deviate from the standard timing.

Inclusion of new constituents

The inclusion of a new Futures Contract through a Rebalance or Roll will be announced at least three trading days before the effective date of the actual inclusion and can be accessed from NYSE Market Data at https://www.theice.com/market-data/indices. For example, for the rebalance effective for February 28, 2018, the announcement would occur after the close on February 23, 2018.

Corporate actions
There are no corporate actions or any other changes that are needed for these futures-based indices between the quarterly rebalances or rolls.

Rule changes

Going forward, barring exceptional circumstances, the Index Administrator shall announce proposed Rules changes to stakeholders prior to them being implemented. Stakeholders shall also be notified of when the changes shall take effect.

Index Reviews

IDI shall undertake regular reviews of the Index, the methodology and the market which it represents to ensure it continues to meet the index objective, in accordance with IDI's policies and procedures. Should changes to the Index be required or proposed, this will be communicated to stakeholders in accordance with IDI's policies and procedures.

Consultations

IDI may from time to time consult with stakeholders on proposed material changes that affect the Index in accordance with IDI's policies and procedures including IDI's consultation policy: https://www.theice.com/publicdocs/Consultation_Policy.pdf. Such proposals shall be published to Stakeholders and all feedback received will be considered by the Index Administrator. Any resulting changes to the Index will be announced prior to it being implemented.

Reconstitution/Rebalance: Publication of Results

The new composition of the index, including the contract to be a part of the index and its corresponding new index shares, will be announced after the close of the day prior to the effective date and can be accessed from NYSE Market Data at https://www.theice.com/market-data/indices. The exact contract (maturity, month/year of expiration) to be a part of the index will be announced on the third trading day prior to effectiveness.

5. Calculation

5.1 Index Calculation formula

The formula for the real-time **excess return version** of the Index is:

$$Index_t = \frac{(NM_n * NM_p)}{D_t}$$

Where:
t means Index Calculation at time t
D_t means the Index Divisor at time t (divisor is fixed at 1,000,000)
NM_n means the number of contracts of the Near Month Futures in the Index
NM_p For an intraday calculation, the last traded price of the futures contract. For a closing calculation, the Settlement Price of the futures contract.

The formula for the end of day **total return version** of the Index is:

$$Index(TR)_t = \left(\frac{Index(PR)_t}{Index(PR)_{t-1}} + TR_{df}\right) * Index(TR)_{t-1}$$

Where:
t means Index Calculation at time t (current calculation day)
t-1 means Index Calculation at time t-1 (prior calculation day)
$Index(PR)_t$ means the Excess Return Index level at time t
$Index(PR)_{t-1}$ means the Excess Return Index level at time t-1
$Index(TR)_{t-1}$ means the Total Return Index level at time t-1

$$TR_{df} = \left(\left(\frac{1}{1 - \frac{91}{360} * USB3MTA}\right)^{\frac{t-t_{-1}}{91}}\right) - 1$$

t means Index Calculation at time t (current calculation day)
t-1 means Index Calculation at time t-1 (prior calculation day)
UBS3MTA means the observed rate from the most recent 13 Week Treasury Bill Auction

Index Calculation Date means a Business Day as defined in Section 4.1.

5.2 Index Rebalance/Roll formula

The Index is rebalanced and rolled into the far month futures contact using the following formula:

$$FM_n = \frac{NM_n * NM_p}{FM_p}$$

Where:

FM_n means the number of new far month futures contracts to be held in the index post-rebalance

NM_n means the number of existing near month contracts held in the index pre-rebalance

NM_p means the Settlement Price of the near month futures contract on the trading day preceding the rebalance effective date.

FM_p means the Settlement Price of the far month futures contract on the trading day preceding the rebalance effective date.

6. Index rebalances

6.1 General aim of rebalances and frequency

General aim of the periodical rebalance

The general aim of the rebalance of the index is to maintain a continuous rolling long position in the relevant maturity CME US Treasury Future.

Frequency

The roll takes place on a quarterly basis.

The roll takes place through a rebalance that is effective for the last trading day of the month prior to that in which the Near Month Futures Contract expires. This is normally the months of February, May, August, and November.

The rebalance announcement will be made after the close three trading days prior to that last trading day. The reference date for all company-specific data and information utilized in the rebalancing process will be taken from three days prior to the rebalance effective date.

6.2 Index selection principle

Selection of constituents

The ICE US Treasury Futures Indices maintain a continuous rolling long position in the relevant maturity CME US Treasury Futures by undergoing a roll from the Near Month Futures Contract into the Far Month Futures Contract each quarter:

Near Month Futures Contract = CME US Treasury Futures Contract that is closest to expiration [of the relevant maturity]

Far Month Futures Contract = the CME US Treasury Futures Contract that is scheduled to expire immediately following the Near Month Futures Contract [of the relevant maturity]

The roll takes place through a rebalance that is effective for the last trading day of the month prior to that in which the Near Month Futures Contract expires. The index rebalance consists of the notional value of the Near Month Futures Contract being reinvested into the Far Month Futures Contract. The roll occurs at the settlement prices of both the Near and Far Month Futures Contracts on the second to last trading day of the month prior to that of the Near Month Futures Contract's expiration.

Rebalance Example

The rebalance that involves the index rolling from the December 2017 to March 2018 Futures Contract will take place effective for the last trading day of November 2017 [November 30, 2017], which is the month before that of the expiration of the Near Month

Futures Contract [December 2017]. The index will reinvest the December 2017 futures contracts previously held into an equivalent notional value of March 2018 futures contracts at the close of November 29, 2017. The roll will be carried out utilizing the settlement prices of the CME US Treasury Futures that are determined after the end of the regular trading session on that day [November 29, 2017].

6.3 Periodical update of weighting

<u>Determining constituent weightings at Quarterly Index Rebalances</u>

At Quarterly Index Rebalances, the index will be rebalanced according to the methodology in Section 6.2.

7. Corporate Actions

7.1 General

As these indices are composed of futures contracts and not securities issued by operating companies there would not be any corporate action events to monitor or implement.

8. Disclaimer

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