Bloomberg 1M EOM Rolling FX Forward Indices

March 2024

Bloomberg

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Introduction

This document is intended to be read in conjunction with the Bloomberg Rolling FX Forward Indices Methodology; these documents collectively constitute the index methodology for the Indices.

The Bloomberg 1M EOM Rolling FX Forward Indices aim to reflect the performance of entering into a rolling long or short forward position in a Currency against an Index Currency, which are rolled at expiry. There are no minimum liquidity requirements.

The features specific to these Indices are set out below.

Index Specification

Currency The relevant currency as specified under column 'Currency' in Table 1.

Day Count Convention 360 days

Determination Business Days FX Instrument Pricing Days

Determination Lag The relevant value as specified under column 'Determination Lag' in Table 1.

Direction The relevant direction as specified under column 'Direction' in Table 1.

Discount Instrument

Discount Instrument	Price Type	Pricing Offset	Valid From (and including)	Valid To (and including)
ICE Libor USD 1 Month (US0001M Index)	Close	0	Index Base Date	16th October 2020
ICE Libor USD 3 Month (US0003M Index)	Close	0	Index Base Date	16th October 2020
US Federal Funds Effective Rate (FED01 Index)	Close	1	Index Base Date	Present
US Overnight Indexed Swap (OIS) 1M (USSOA Curncy)	Mid	0	19th October 2020	Present
US Overnight Indexed Swap (OIS) 3M (USSOC Curncy)	Mid	0	19th October 2020	Present

Discount Instrument Pricing Day A Federal Reserve business day.

Discount Settlement Type Simple Rate Convention

Discount Type Continuous

Eligible Forward Position The Index Tenor Outright Forward FX Rate for Currency against the Index Currency whose Horizon Dates are the Roll Days, and whose Expiry Dates are the immediately following Roll Days.

Enter Quote Side Mid

Fixings

Fixing	FX Data Source	Discount Instrument Source
Closing Fixing	BISL Derived FX Data Methodology BFIX London 4 P.M.	Bloomberg Valuation Services (BVAL) BFIX London 4 P.M.

Forward Instrument The relevant tenors of Outright Forward FX Rates as specified under column 'Forward Tenor' in Table 1.

FX Instrument Pricing Days A business day subject to BFIX calendars.

Index Base Date The relevant 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 21st March 2024

Index Currency USD

Index Tenor The relevant tenor as specified under column 'Index Tenor' in Table 1.

Observation Business Days	FX Instrument Pricing Days
Observation Lag	The relevant value as specified under column 'Observation Lag' in Table 1.
Price Currency	USD
Roll Business Days	FX Instrument Pricing Days
Roll Day	The last business day of the month subject to BFIX calendars, if such date is a BFIX holiday, then the immediately preceding business day subject to BFIX calendars.
Settlement Type	Schedule
Ticker	The relevant ticker as specified under column 'Ticker' in Table 1.
Unit Type	Notional
Unwind Quote Side	Mid

Table 1: Index Information

Index	Currency	Direction	Index Tenor	Forward Tenor	Determination Lag	Observation Lag	Index Base Date	Ticker
Bloomberg 1M Long AED Short USD EOM Rolling FX Forward Index	AED	Long	1 month	1M	0	0	31st January 2003	B1MLAEUS
Bloomberg 1M Long AUD Short USD EOM Rolling FX Forward Index	AUD	Long	1 month	1M	0	0	30th January 1998	B1MLAUUS
Bloomberg 1M Long BRL Short USD EOM Rolling FX Forward Index	BRL	Long	1 month	1M	0	0	31st January 2001	B1MLBRUS
Bloomberg 1M Long CAD Short USD EOM Rolling FX Forward Index	CAD	Long	1 month	1M	0	0	30th January 1998	B1MLCAUS
Bloomberg 1M Long CHF Short USD EOM Rolling FX Forward Index	CHF	Long	1 month	1M	0	0	30th January 1998	B1MLCHUS
Bloomberg 1M Long CLP Short USD EOM Rolling FX Forward Index	CLP	Long	1 month	1M	0	0	30th April 1998	B1MLCLUS
Bloomberg 1M Long CNH Short USD EOM Rolling FX Forward Index	CNH	Long	1 month	1M	0	0	31st August 2010	B1MLC1US
Bloomberg 1M Long CNY Short USD EOM Rolling FX Forward Index	CNY	Long	1 month	1M	0	0	31st December 1998	B1MLCNUS
Bloomberg 1M Long COP Short USD EOM Rolling FX Forward Index	COP	Long	1 month	1M	0	0	28th April 2000	B1MLCOUS
Bloomberg 1M Long CZK Short USD EOM Rolling FX Forward Index	CZK	Long	1 month	1M	0	0	31st August 1998	B1MLCZUS
Bloomberg 1M Long DKK Short USD EOM Rolling FX Forward Index	DKK	Long	1 month	1M	0	0	30th January 1998	B1MLDKUS
Bloomberg 1M Long EGP Short USD EOM Rolling FX Forward Index	EGP	Long	1 month	1M	0	0	30th January 2009	B1MLEGUS
Bloomberg 1M Long EUR Short USD EOM Rolling FX Forward Index	EUR	Long	1 month	1M	0	0	29th January 1999	B1MLEUUS
Bloomberg 1M Long GBP Short USD EOM Rolling FX Forward Index	GBP	Long	1 month	1M	0	0	30th January 1998	B1MLGBUS
Bloomberg 1M Long HKD Short USD EOM Rolling FX Forward Index	HKD	Long	1 month	1M	0	0	30th January 1998	B1MLHKUS
Bloomberg 1M Long HUF Short USD EOM Rolling FX Forward Index	HUF	Long	1 month	1M	0	0	30th January 2009	B1MLHUUS
Bloomberg 1M Long IDR Short USD EOM Rolling FX Forward Index	IDR	Long	1 month	1M	0	0	31st July 2001	B1MLIDUS
Bloomberg 1M Long ILS Short USD EOM Rolling FX Forward Index	ILS	Long	1 month	1M	0	0	31st January 2006	B1MLILUS
Bloomberg 1M Long INR Short USD EOM Rolling FX Forward Index	INR	Long	1 month	1M	0	0	26th February 1999	B1MLINUS
Bloomberg 1M Long JPY Short USD EOM Rolling FX Forward Index	JPY	Long	1 month	1M	0	0	30th January 1998	B1MLJPUS

Bloomberg 1M Long KRW Short USD EOM Rolling FX Forward Index	KRW	Long	1 month	1M	0	0	26th February 1999	B1MLKRUS
Bloomberg 1M Long KWD Short USD EOM Rolling FX Forward Index	KWD	Long	1 month	1M	0	0	31st December 2008	B1MLKWUS
Bloomberg 1M Long MXN Short USD EOM Rolling FX Forward Index	MXN	Long	1 month	1M	0	0	30th September 1998	B1MLMXUS
Bloomberg 1M Long MYR Short USD EOM Rolling FX Forward Index	MYR	Long	1 month	1M	0	0	30th September 2004	B1MLMYUS
Bloomberg 1M Long NOK Short USD EOM Rolling FX Forward Index	NOK	Long	1 month	1M	0	0	30th January 1998	B1MLNOUS
Bloomberg 1M Long NZD Short USD EOM Rolling FX Forward Index	NZD	Long	1 month	1M	0	0	30th January 1998	B1MLNZUS
Bloomberg 1M Long PEN Short USD EOM Rolling FX Forward Index	PEN	Long	1 month	1M	0	0	31st January 2002	B1MLPEUS
Bloomberg 1M Long PHP Short USD EOM Rolling FX Forward Index	PHP	Long	1 month	1M	0	0	31st January 2001	B1MLPHUS
Bloomberg 1M Long PKR Short USD EOM Rolling FX Forward Index	PKR	Long	1 month	1M	0	0	28th February 2023	B1MLPKUS
Bloomberg 1M Long PLN Short USD EOM Rolling FX Forward Index	PLN	Long	1 month	1M	0	0	31st July 1998	B1MLPLUS
Bloomberg 1M Long QAR Short USD EOM Rolling FX Forward Index	QAR	Long	1 month	1M	0	0	29th January 2021	B1MLQAUS
Bloomberg 1M Long RON Short USD EOM Rolling FX Forward Index	RON	Long	1 month	1M	0	0	31st January 2007	B1MLROUS
Bloomberg 1M Long RUB Short USD EOM Rolling FX Forward Index	RUB	Long	1 month	1M	0	0	31st March 2005	B1MLRUUS
Bloomberg 1M Long SAR Short USD EOM Rolling FX Forward Index	SAR	Long	1 month	1M	0	0	31st December 2020	B1MLSAUS
Bloomberg 1M Long SEK Short USD EOM Rolling FX Forward Index	SEK	Long	1 month	1M	0	0	30th January 1998	B1MLSEUS
Bloomberg 1M Long SGD Short USD EOM Rolling FX Forward Index	SGD	Long	1 month	1M	0	0	30th January 1998	B1MLSGUS
Bloomberg 1M Long THB Short USD EOM Rolling FX Forward Index	THB	Long	1 month	1M	0	0	30th January 1998	B1MLTHUS
Bloomberg 1M Long TRY Short USD EOM Rolling FX Forward Index	TRY	Long	1 month	1M	0	0	31st January 2002	B1MLTRUS
Bloomberg 1M Long TWD Short USD EOM Rolling FX Forward Index	TWD	Long	1 month	1M	0	0	26th February 1999	B1MLTWUS
Bloomberg 1M Long ZAR Short USD EOM Rolling FX Forward Index	ZAR	Long	1 month	1M	0	0	30th January 1998	B1MLZAUS
Bloomberg 1M Short AED Long USD EOM Rolling FX Forward Index	AED	Short	1 month	1M	0	0	31st January 2003	B1MSAEUS

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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 Rolling FX Forward Indices Methodology for ESG disclosures.

Disclaimer