Bloomberg Emerging Markets Large, Mid & Small Cap Currency Implied Yield Index

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Bloomberg

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Introduction

This document is intended to be read in conjunction with the Bloomberg Currency Implied Yield Indices Methodology; these documents collectively constitute the index methodology for the Indices.

The Bloomberg Emerging Markets Large, Mid & Small Cap Currency Implied Yield Index aims to reflect the performance of deposits in foreign currency accounts, at interest rates determined using the covered interest rate parity relationship and weighted to each currency following the weights of the Bloomberg Emerging Markets Large, Mid & Small Cap Price Return Index (EMLS). There are no minimum liquidity requirements.

Index Specification

Available FX Instruments

Tenor	FX Data Source
Spot	BISL Derived FX Data Methodology BFIX London 4 P.M.
1M	BISL Derived FX Data Methodology BFIX London 4 P.M.

Available Rate Instruments

Tenor	Ticker	Data Source	Valid From	Valid To
1M	US0001M Index	The official fixing as sourced from the Bloomberg Professional Services data field "PX_LAST"	Index Base Date	18 October 2019
3W	USSO3Z Curncy	The GL16 fixing as sourced from the Bloomberg Professional Services data field "PX_LAST"	19 October 2019	Current
1M	USSOA Curncy	The GL16 fixing as sourced from the Bloomberg Professional Services data field "PX_LAST"	19 October 2019	Current

Calculation Days Monday to Friday

Days In Year 360

Index Base Date 30 March 2015

Index Base Value 100.0000

Index Commencement Date 12 January 2024

Index Currency USD

Rebalance Method Equity Rebalance Aligned

Bloomberg Ticker EMLSFX Index

Underlying Index Bloomberg Emerging Markets Large, Mid & Small Cap Price Return Index (EMLS Index), Index Methodology.

Currencies

The index is weighted according to the currency exposures of the Bloomberg Emerging Markets Large, Mid & Small Cap Price Return Index resulting from the selection of eligble equities listed on exchanges in the Emerging Market countries.

The table below lists the Emerging Market countries in the Bloomberg Global Equity Indices Methodology and their primary currencies as of January 2024.

Country	Currency	Country	Currency	Country	Currency
Brazil	BRL	India	INR	Qatar	QAR
Chile	CLP	Indonesia	IDR	Saudi Arabia	SAR
China	CNY, HKD,USD	Kuwait	KWD	South Africa	ZAR
Colombia	COP	Malaysia	MYR	South Korea	KRW
Czechia	CZK	Mexico	MXN	Taiwan	TWD
Egypt	EGP	Pakistan	PKR	Thailand	THB
Greece	EUR	Peru	PEN,USD	Turkey	TRY
Hong Kong	HKD	Philippines	PHP	UAE	AED
Hungary	HUF	Poland	PLN		

Equities listed in a country may be denominated in currencies other than the primary currency, for example China and Peru could list companies that are eligible in foreign currency.

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 Currency Implied Yield Indices Methodology for ESG disclosures.

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