Bloomberg Currency Indices September 14, 2023

Bloomberg Equally Weighted Spot FX Indices

The Bloomberg Equally Weighted Spot FX Indices aims to replicate the equally weighted performance of the currencies in each region against the US Dollar. Refer to the <u>Bloomberg Spot FX Index Family Methodology</u> for further information.

Index Specification

Base Currency Eligible Currency

Direction Long

Eligible Currencies

Emerging Market (EM)		Europe, Middle East, Africa (EMEA)		Asia Pacific (APAC)		Latin America (LATAM)	
Currency Name	Code	Currency Name	Code	Currency Name	Code	Currency Name	Code
Brazilian Real	BRL	British Pound	GBP	Australian Dollar	AUD	Argentine Peso	ARS
Colombian Peso	COP	Czech Koruna	CZK	China Renminbi	CNY	Brazilian Real	BRL
Chilean Peso	CLP	Danish Krone	DKK	Hong Kong Dollar	HKD	Colombian Peso	COP
Chinese Renminbi	CNY	Egyptian Pound	EGP	Indian Rupee	INR	Chilean Peso	CLP
Czech Koruna	CZK	Euro	EUR	Indonesian Rupiah	IDR	Mexican Peso	MXN
Hungarian Forint	HUF	Georgia Lari	GEL	Japanese Yen	JPY	Peruvian Sol	PEN
Indonesian Rupiah	IDR	Hungarian Forint	HUF	Malaysian Ringgit	MYR		
Israeli Shekel	ILS	Israeli Shekel	ILS	New Zealand Dollar	NZD		
Malaysian Ringgit	MYR	Kuwaiti Dinar	KWD	Pakistani Rupee	PKR		
Mexican Peso	MXN	Nigeria Naira	NGN	Philippines Peso	PHP		
Peruvian Sol	PEN	Norwegian Krone	NOK	Singapore Dollar	SGD		
Philippines Peso	PHP	Polish Zloty	PLN	South Korean Won	KRW		
Polish Zloty	PLN	Qatari Riyal	QAR	Taiwanese Dollar	TWD		
Romanian Leu	RON	Romanian Leu	RON	Thai Baht	THB		
South African Rand	ZAR	Saudi Riyal	SAR				
South Korean Won	KRW	South African Rand	ZAR				
Thai Baht	THB	Swedish Krona	SEK				
Turkish Lira	TRY	Swiss Franc	CHF				
		Turkish Lira	TRY				
		UAE Dirham	AED				

Determination Date The Index Business Day immediately prior to a Rebalance Date

Index Base Value 100.0000

Quote Currency Index Currency

Rebalance Date The 5th (fifth) Index Business Day of each month

Region EM, EMEA, APAC, LATAM

Minimum Liquidity

Requirements

No minimum liquidity requirements

Weighting Equal

Index Information

Index Name	Index Ticker	Index Currency	Index Base Date
Bloomberg EM Equally Weighted Spot FX Index	BFXEMES	USD	30 Jun 2008
Bloomberg EMEA Equally Weighted Spot FX Index	BFXEMEES	USD	30 Jun 2008
Bloomberg APAC Equally Weighted Spot FX Index	BFXAPAES	USD	30 Jun 2008
Bloomberg LATAM Equally Weighted Spot FX Index	BFXLATES	USD	30 Jun 2008

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