Bloomberg 3M EOM Rolling FX Forward Indices

May 2024

Bloomberg

Table of contents

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 3M 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 17th May 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 March, June, September and December, 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 3M Long AUD Short USD EOM Rolling FX Forward Index	AUD	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLAUUS
Bloomberg 3M Long BRL Short USD EOM Rolling FX Forward Index	BRL	Long	3 month	1M, 3M	0	0	30th March 2001	B3MLBRUS
Bloomberg 3M Long CAD Short USD EOM Rolling FX Forward Index	CAD	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLCAUS
Bloomberg 3M Long CHF Short USD EOM Rolling FX Forward Index	CHF	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLCHUS
Bloomberg 3M Long CNH Short USD EOM Rolling FX Forward Index	CNH	Long	3 month	1M, 3M	0	0	30th September 2010	B3MLC1US
Bloomberg 3M Long CNY Short USD EOM Rolling FX Forward Index	CNY	Long	3 month	1M, 3M	0	0	31st December 1998	B3MLCNUS
Bloomberg 3M Long EUR Short USD EOM Rolling FX Forward Index	EUR	Long	3 month	1M, 3M	0	0	31st March 1999	B3MLEUUS
Bloomberg 3M Long GBP Short USD EOM Rolling FX Forward Index	GBP	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLGBUS
Bloomberg 3M Long HKD Short USD EOM Rolling FX Forward Index	HKD	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLHKUS
Bloomberg 3M Long IDR Short USD EOM Rolling FX Forward Index	IDR	Long	3 month	1M, 3M	0	0	28th September 2001	B3MLIDUS
Bloomberg 3M Long ILS Short USD EOM Rolling FX Forward Index	ILS	Long	3 month	1M, 3M	0	0	31st March 2006	B3MLILUS
Bloomberg 3M Long INR Short USD EOM Rolling FX Forward Index	INR	Long	3 month	1M, 3M	0	0	31st March 1999	B3MLINUS
Bloomberg 3M Long JPY Short USD EOM Rolling FX Forward Index	JPY	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLJPUS
Bloomberg 3M Long KRW Short USD EOM Rolling FX Forward Index	KRW	Long	3 month	1M, 3M	0	0	31st March 1999	B3MLKRUS
Bloomberg 3M Long MXN Short USD EOM Rolling FX Forward Index	MXN	Long	3 month	1M, 3M	0	0	30th September 1998	B3MLMXUS
Bloomberg 3M Long MYR Short USD EOM Rolling FX Forward Index	MYR	Long	3 month	1M, 3M	0	0	30th September 2004	B3MLMYUS
Bloomberg 3M Long NZD Short USD EOM Rolling FX Forward Index	NZD	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLNZUS
Bloomberg 3M Long PHP Short USD EOM Rolling FX Forward Index	PHP	Long	3 month	1M, 3M	0	0	30th March 2001	B3MLPHUS
Bloomberg 3M Long PLN Short USD EOM Rolling FX Forward Index	PLN	Long	3 month	1M, 3M	0	0	28th September 2001	B3MLPLUS
Bloomberg 3M Long SEK Short USD EOM Rolling FX Forward Index	SEK	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLSEUS

Bloomberg 3M Long THB Short USD EOM Rolling FX Forward Index	THB	Long	3 month	1M, 3M	0	0	31st March 1998	B3MLTHUS
Bloomberg 3M Short AUD Long USD EOM Rolling FX Forward Index	AUD	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSAUUS
Bloomberg 3M Short BRL Long USD EOM Rolling FX Forward Index	BRL	Short	3 month	1M, 3M	0	0	30th March 2001	B3MSBRUS
Bloomberg 3M Short CAD Long USD EOM Rolling FX Forward Index	CAD	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSCAUS
Bloomberg 3M Short CHF Long USD EOM Rolling FX Forward Index	CHF	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSCHUS
Bloomberg 3M Short CNH Long USD EOM Rolling FX Forward Index	CNH	Short	3 month	1M, 3M	0	0	30th September 2010	B3MSC1US
Bloomberg 3M Short CNY Long USD EOM Rolling FX Forward Index	CNY	Short	3 month	1M, 3M	0	0	31st December 1998	B3MSCNUS
Bloomberg 3M Short EUR Long USD EOM Rolling FX Forward Index	EUR	Short	3 month	1M, 3M	0	0	31st March 1999	B3MSEUUS
Bloomberg 3M Short GBP Long USD EOM Rolling FX Forward Index	GBP	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSGBUS
Bloomberg 3M Short HKD Long USD EOM Rolling FX Forward Index	HKD	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSHKUS
Bloomberg 3M Short IDR Long USD EOM Rolling FX Forward Index	IDR	Short	3 month	1M, 3M	0	0	28th September 2001	B3MSIDUS
Bloomberg 3M Short ILS Long USD EOM Rolling FX Forward Index	ILS	Short	3 month	1M, 3M	0	0	31st March 2006	B3MSILUS
Bloomberg 3M Short INR Long USD EOM Rolling FX Forward Index	INR	Short	3 month	1M, 3M	0	0	31st March 1999	B3MSINUS
Bloomberg 3M Short JPY Long USD EOM Rolling FX Forward Index	JPY	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSJPUS
Bloomberg 3M Short KRW Long USD EOM Rolling FX Forward Index	KRW	Short	3 month	1M, 3M	0	0	31st March 1999	B3MSKRUS
Bloomberg 3M Short MXN Long USD EOM Rolling FX Forward Index	MXN	Short	3 month	1M, 3M	0	0	30th September 1998	B3MSMXUS
Bloomberg 3M Short MYR Long USD EOM Rolling FX Forward Index	MYR	Short	3 month	1M, 3M	0	0	30th September 2004	B3MSMYUS
Bloomberg 3M Short NZD Long USD EOM Rolling FX Forward Index	NZD	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSNZUS
Bloomberg 3M Short PHP Long USD EOM Rolling FX Forward Index	PHP	Short	3 month	1M, 3M	0	0	30th March 2001	B3MSPHUS
Bloomberg 3M Short PLN Long USD EOM Rolling FX Forward Index	PLN	Short	3 month	1M, 3M	0	0	28th September 2001	B3MSPLUS
Bloomberg 3M Short SEK Long USD EOM Rolling FX Forward Index	SEK	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSSEUS

Bloomberg 3M Short THB Long USD EOM Rolling FX Forward Index	THB	Short	3 month	1M, 3M	0	0	31st March 1998	B3MSTHUS

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