Bloomberg 6M 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 6M 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
ICE Libor USD 6 Month (US0006M 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
US Overnight Indexed Swap (OIS) 6M (USSOF 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	31st 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 June 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 6M Long AUD Short USD EOM Rolling FX Forward Index	AUD	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLAUUS
Bloomberg 6M Long BRL Short USD EOM Rolling FX Forward Index	BRL	Long	6 month	1M, 3M, 6M	0	0	29th June 2001	B6MLBRUS
Bloomberg 6M Long CAD Short USD EOM Rolling FX Forward Index	CAD	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLCAUS
Bloomberg 6M Long CHF Short USD EOM Rolling FX Forward Index	CHF	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLCHUS
Bloomberg 6M Long CNH Short USD EOM Rolling FX Forward Index	CNH	Long	6 month	1M, 3M, 6M	0	0	31st December 2010	B6MLC1US
Bloomberg 6M Long CNY Short USD EOM Rolling FX Forward Index	CNY	Long	6 month	1M, 3M, 6M	0	0	31st December 1998	B6MLCNUS
Bloomberg 6M Long COP Short USD EOM Rolling FX Forward Index	COP	Long	6 month	1M, 3M, 6M	0	0	30th June 2000	B6MLCOUS
Bloomberg 6M Long DKK Short USD EOM Rolling FX Forward Index	DKK	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLDKUS
Bloomberg 6M Long EUR Short USD EOM Rolling FX Forward Index	EUR	Long	6 month	1M, 3M, 6M	0	0	30th June 1999	B6MLEUUS
Bloomberg 6M Long GBP Short USD EOM Rolling FX Forward Index	GBP	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLGBUS
Bloomberg 6M Long IDR Short USD EOM Rolling FX Forward Index	IDR	Long	6 month	1M, 3M, 6M	0	0	31st December 2001	B6MLIDUS
Bloomberg 6M Long ILS Short USD EOM Rolling FX Forward Index	ILS	Long	6 month	1M, 3M, 6M	0	0	30th June 2006	B6MLILUS
Bloomberg 6M Long INR Short USD EOM Rolling FX Forward Index	INR	Long	6 month	1M, 3M, 6M	0	0	30th June 1999	B6MLINUS
Bloomberg 6M Long JPY Short USD EOM Rolling FX Forward Index	JPY	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLJPUS
Bloomberg 6M Long KRW Short USD EOM Rolling FX Forward Index	KRW	Long	6 month	1M, 3M, 6M	0	0	30th June 1999	B6MLKRUS
Bloomberg 6M Long MXN Short USD EOM Rolling FX Forward Index	MXN	Long	6 month	1M, 3M, 6M	0	0	31st December 1998	B6MLMXUS
Bloomberg 6M Long MYR Short USD EOM Rolling FX Forward Index	MYR	Long	6 month	1M, 3M, 6M	0	0	31st December 2004	B6MLMYUS
Bloomberg 6M Long NZD Short USD EOM Rolling FX Forward Index	NZD	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLNZUS
Bloomberg 6M Long PHP Short USD EOM Rolling FX Forward Index	PHP	Long	6 month	1M, 3M, 6M	0	0	30th June 2009	B6MLPHUS
Bloomberg 6M Long SEK Short USD EOM Rolling FX Forward Index	SEK	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLSEUS

Bloomberg 6M Long THB Short USD EOM Rolling FX Forward Index	THB	Long	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MLTHUS
Bloomberg 6M Short AUD Long USD EOM Rolling FX Forward Index	AUD	Short	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MSAUUS
Bloomberg 6M Short BRL Long USD EOM Rolling FX Forward Index	BRL	Short	6 month	1M, 3M, 6M	0	0	29th June 2001	B6MSBRUS
Bloomberg 6M Short CAD Long USD EOM Rolling FX Forward Index	CAD	Short	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MSCAUS
Bloomberg 6M Short CHF Long USD EOM Rolling FX Forward Index	CHF	Short	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MSCHUS
Bloomberg 6M Short CNH Long USD EOM Rolling FX Forward Index	CNH	Short	6 month	1M, 3M, 6M	0	0	31st December 2010	B6MSC1US
Bloomberg 6M Short CNY Long USD EOM Rolling FX Forward Index	CNY	Short	6 month	1M, 3M, 6M	0	0	31st December 1998	B6MSCNUS
Bloomberg 6M Short COP Long USD EOM Rolling FX Forward Index	COP	Short	6 month	1M, 3M, 6M	0	0	30th June 2000	B6MSCOUS
Bloomberg 6M Short DKK Long USD EOM Rolling FX Forward Index	DKK	Short	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MSDKUS
Bloomberg 6M Short EUR Long USD EOM Rolling FX Forward Index	EUR	Short	6 month	1M, 3M, 6M	0	0	30th June 1999	B6MSEUUS
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Bloomberg 6M Short SEK Long USD EOM Rolling FX Forward Index	SEK	Short	6 month	1M, 3M, 6M	0	0	30th June 1998	B6MSSEUS

Bloomberg 6M Short THB Long USD EOM Rolling FX Forward Index	THB	Short	6 month	1M, 3M, 6M	0	0	30^{th} June 1998	B6MSTHUS

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