

Bloomberg Cash Deposit Indices

June 2024

Bloomberg

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Introduction

This document is intended to be read in conjunction with the [Bloomberg Cash Deposit Indices Methodology](#); these documents collectively constitute the index methodology for the Indices.

The Bloomberg Cash Deposit Indices aim to reflect the performance of investing in a sequence of cash positions at specified Cash Rate. There are no minimum liquidity requirements.

Index Specification

Cash Rate	The relevant rate as specified under column 'Cash Rate' in Table 2.						
Constituent Currency	The relevant currency as specified under column 'Constituent Currency' in Table 1.						
Days Per Year	The relevant days as specified under column 'Days Per Year' in Table 2.						
Fixings	<table border="1"> <thead> <tr> <th>Fixing</th> <th>Pricing Source</th> <th>FX Data Source</th> </tr> </thead> <tbody> <tr> <td>Closing Fixing</td> <td>The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"</td> <td>BISL Derived FX Data Methodology BFIX London 4 P.M.</td> </tr> </tbody> </table>	Fixing	Pricing Source	FX Data Source	Closing Fixing	The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"	BISL Derived FX Data Methodology BFIX London 4 P.M.
Fixing	Pricing Source	FX Data Source					
Closing Fixing	The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"	BISL Derived FX Data Methodology BFIX London 4 P.M.					
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	The relevant date as specified under column 'Index Commencement Date' in Table 1.						
Index Currency	The relevant currency as specified under column 'Index Currency' in Table 1.						
Interest Reset Days	The last Index Business Day of each reset month as specified under column 'Reset Month' in Table 1.						
Pricing Days	A day subject to the relevant calendar as specified under column 'Pricing Calendar' in Table 1.						
Ticker	The relevant ticker as specified under column 'Ticker' in Table 1.						

Table 1: Index Information

Index	Constituent Currency	Index Currency	Index Base Date	Index Commencement Date	Pricing Calendar	Ticker	Reset Month
Bloomberg USD 1M Cash Deposit Index	USD	USD	31 st December 2020	26 June 2024	Federal Reserve (FD)	BTSIUS1M	Each month
Bloomberg USD 3M Cash Deposit Index	USD	USD	31 st December 2020	26 June 2024	Federal Reserve (FD)	BTSIUS3M	March, June, September, December
Bloomberg USD 6M Cash Deposit Index	USD	USD	31 st December 2020	26 June 2024	Federal Reserve (FD)	BTSIUS6M	June, December
Bloomberg EUR 1M Cash Deposit Index	EUR	EUR	31 st December 2020	26 June 2024	TARGET (TE)	BTSIEU1M	Each month
Bloomberg EUR 3M Cash Deposit Index	EUR	EUR	31 st December 2020	26 June 2024	TARGET (TE)	BTSIEU3M	March, June, September, December
Bloomberg EUR 6M Cash Deposit Index	EUR	EUR	31 st December 2020	26 June 2024	TARGET (TE)	BTSIEU6M	June, December
Bloomberg GBP 1M Cash Deposit Index	GBP	GBP	31 st December 2020	26 June 2024	England (EN)	BTSIGB1M	Each month
Bloomberg GBP 3M Cash Deposit Index	GBP	GBP	31 st December 2020	26 June 2024	England (EN)	BTSIGB3M	March, June, September, December
Bloomberg GBP 6M Cash Deposit Index	GBP	GBP	31 st December 2020	26 June 2024	England (EN)	BTSIGB6M	June, December
Bloomberg JPY 1M Cash Deposit Index	JPY	JPY	30 th December 2011	26 June 2024	Japan (JN)	BTSIJP1M	Each month
Bloomberg JPY 3M Cash Deposit Index	JPY	JPY	30 th December 2011	26 June 2024	Japan (JN)	BTSIJP3M	March, June, September, December
Bloomberg JPY 6M Cash Deposit Index	JPY	JPY	30 th December 2011	26 June 2024	Japan (JN)	BTSIJP6M	June, December
Bloomberg CHF 1M Cash Deposit Index	CHF	CHF	31 st December 2021	26 June 2024	Switzerland (SZ)	BTSISZ1M	Each month
Bloomberg CHF 3M Cash Deposit Index	CHF	CHF	31 st December 2021	26 June 2024	Switzerland (SZ)	BTSISZ3M	March, June, September, December
Bloomberg CHF 6M Cash Deposit Index	CHF	CHF	31 st December 2021	26 June 2024	Switzerland (SZ)	BTSISZ6M	June, December
Bloomberg AUD 1M Cash Deposit Index	AUD	AUD	31 st December 2013	26 June 2024	Australia (AU)	BTSIAU1M	Each month
Bloomberg AUD 3M Cash Deposit Index	AUD	AUD	31 st December 2013	26 June 2024	Australia (AU)	BTSIAU3M	March, June, September, December

Bloomberg AUD 6M Cash Deposit Index	AUD	AUD	31 st December 2013	26 June 2024	Australia (AU)	BTSIAU6M	June, December
Bloomberg SEK 1M Cash Deposit Index	SEK	SEK	30 th December 2011	26 June 2024	Sweden (SW)	BTSISW1M	Each month
Bloomberg SEK 3M Cash Deposit Index	SEK	SEK	30 th December 2011	26 June 2024	Sweden (SW)	BTSISW3M	March, June, September, December
Bloomberg SEK 6M Cash Deposit Index	SEK	SEK	30 th December 2011	26 June 2024	Sweden (SW)	BTSISW6M	June, December
Bloomberg SGD 1M Cash Deposit Index	SGD	SGD	30 th June 2021	26 June 2024	Singapore (SI)	BTSISI1M	Each month
Bloomberg SGD 3M Cash Deposit Index	SGD	SGD	30 th June 2021	26 June 2024	Singapore (SI)	BTSISI3M	March, June, September, December
Bloomberg SGD 6M Cash Deposit Index	SGD	SGD	30 th June 2021	26 June 2024	Singapore (SI)	BTSISI6M	June, December

Table 2: Cash Rate

Index	Days Per Year	Cash Rate	Fixing Time
Bloomberg USD 1M Cash Deposit Index	360	USOSFRA Curncy	4pm New York
Bloomberg USD 3M Cash Deposit Index	360	USOSFRC Curncy	4pm New York
Bloomberg USD 6M Cash Deposit Index	360	USOSFRF Curncy	4pm New York
Bloomberg EUR 1M Cash Deposit Index	360	EESWEA Curncy	4:15pm London
Bloomberg EUR 3M Cash Deposit Index	360	EESWEC Curncy	4:15pm London
Bloomberg EUR 6M Cash Deposit Index	360	EESWEF Curncy	4:15pm London
Bloomberg GBP 1M Cash Deposit Index	365	BPSWSA Curncy	4:15pm London
Bloomberg GBP 3M Cash Deposit Index	365	BPSWSC Curncy	4:15pm London
Bloomberg GBP 6M Cash Deposit Index	365	BPSWSF Curncy	4:15pm London
Bloomberg JPY 1M Cash Deposit Index	365	JYSOA Curncy	3pm Tokyo
Bloomberg JPY 3M Cash Deposit Index	365	JYSOC Curncy	3pm Tokyo
Bloomberg JPY 6M Cash Deposit Index	365	JYSOF Curncy	3pm Tokyo
Bloomberg CHF 1M Cash Deposit Index	360	SFSNTA Curncy	4:15pm London
Bloomberg CHF 3M Cash Deposit Index	360	SFSNTC Curncy	4:15pm London
Bloomberg CHF 6M Cash Deposit Index	360	SFSNTF Curncy	4:15pm London
Bloomberg AUD 1M Cash Deposit Index	365	ADSOA Curncy	5pm Sydney
Bloomberg AUD 3M Cash Deposit Index	365	ADSOC Curncy	5pm Sydney
Bloomberg AUD 6M Cash Deposit Index	365	ADSOF Curncy	5pm Sydney
Bloomberg SEK 1M Cash Deposit Index	360	SKSWTNA Curncy	4:15pm London
Bloomberg SEK 3M Cash Deposit Index	360	SKSWTNC Curncy	4:15pm London
Bloomberg SEK 6M Cash Deposit Index	360	SKSWTNF Curncy	4:15pm London
Bloomberg SGD 1M Cash Deposit Index	365	SDSOAA Curncy	5pm Tokyo
Bloomberg SGD 3M Cash Deposit Index	365	SDSOAC Curncy	5pm Tokyo
Bloomberg SGD 6M Cash Deposit Index	365	SDSOAF Curncy	5pm Tokyo

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 Cash Deposit Indices Methodology](#) for ESG disclosures.

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