

Bloomberg Commodity 1M EOM Hedge Rolling FX Forward Indices

September 2025

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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 Commodities 1M 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 the end of each month. 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	N/A		
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	N/A		
Discount Instrument Pricing Day	N/A		
Discount Settlement Type	N/A		
Discount Type	None		
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	BCOM Business Days		
Index Commencement Date	05 th September 2025		
Index Currency	EUR		
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	EUR		
Roll Business Days	BCOM Business Days		
Roll Day	The last business day of the month subject to BCOM calendars, if such date is a BCOM holiday, then the immediately preceding business day subject to BCOM calendars.		
Settlement Type	Schedule		

Ticker	The relevant ticker as specified under column 'Ticker' in Table 1.
Unit Type	Spot
Unwind Quote Side	Mid

Table 1: Index Information

Index	Currency	Direction	Index Tenor	Forward Tenor	Determination Lag	Observation Lag	Index Base Date	Ticker
Bloomberg Commodity 1M Short USD Long EUR EOM Hedge Rolling FX Forward Index	USD	Short	1 month	1M	0	0	29 st January 1999	BC1MSEUF

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.

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