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	 EM: BRL, ZAR, MXN, PLN, KRW, IDR, ILS, THB, MYR, COP, CLP, CZK, PHP, CNY, PEN, HUF, RON, TRY EMEA: AED, CHF, CZK, DKK, EGP, EUR¹, GBP, HUF, ILS, KWD, NOK, PLN, QAR, SAR, SEK, TRY, ZAR, GEL, RON, HRK, NGN APAC: AUD, CNY, HKD, IDR, INR, JPY, KRW, MYR, NZD, PHP, PKR, SGD, THB, TWD LATAM: BRL, CLP, COP, MXN, PEN, ARS 	
Determination Date	The Index Business Day immediately prior to a Rebalance Date	
Index Base Value	100.0000	
Quote Currency	Index Currency	
Rebalance Date	The last Index Business Day of June each year	
Region	EM, EMEA, APAC, LATAM	
Weighting	Equal	

The Eurozone

Country	Adopted From	Country	Adopted From
Austria	01 Jan 1999	Latvia	01 Jan 2014
Belgium	01 Jan 1999	Lithuania	01 Jan 2015
Cyprus	01 Jan 2008	Luxembourg	01 Jan 1999
Estonia	01 Jan 2011	Malta	01 Jan 2008
Finland	01 Jan 1999	Netherlands	01 Jan 1999
France	01 Jan 1999	Portugal	01 Jan 1999
Germany	01 Jan 1999	Slovakia	01 Jan 2009
Greece	01 Jan 2001	Slovenia	01 Jan 2007
Ireland	01 Jan 1999	Spain	01 Jan 1999
Italy	01 Jan 1999		

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

¹ Refer to The Eurozone table for country adoption date. Bloomberg Spot FX Indices

Accessing Index Data

Bloomberg Terminal [®] •	I <go> - Overview of Bloomberg Indices and how to access them.</go>
	IN <go> - The Bloomberg Index Browser displays the latest performance results and statistics for the indices as well as history. IN presents the indices that make up Bloomberg's global, multi-asset class index families into a hierarchical view, facilitating navigation and comparisons. The "My Indices" tab allows a user to focus on a set of favorite indices.</go>
•	DES <go> - The index description page provides transparency into the current index universe including membership information, aggregated characteristics and returns, and historical data.</go>
•	INP <go> - The Bloomberg Indices Publications page, which includes methodologies, factsheets, monthly reports, announcements, and technical notes. A user may also subscribe to index publications via the "Actions" button.</go>
•	PORT <go> - Bloomberg's Portfolio & Risk Analytics solution includes tools to analyze the risk, return, and current structure of indices. PORT includes tools to analyze performance of a portfolio versus a benchmark as well as models for performance attribution, tracking error analysis, value-at-risk, scenario analysis, and optimization.</go>
Bloomberg Indices Website ⊤ (www.bloomberg/com/indices) •	his index website makes available limited index information including: Index methodology and factsheets. Current Performance numbers for select indices.
Data Distribution	ndex subscribers may choose to receive index data in the files. Files may include: Index level and/or constituent level returns and characteristics for any indices.

- Automated delivery of files via email via SFTP.
- Index data is also available via authorized redistributors.

Index Licensing

Bloomberg requires an index data license for services and products linked to the indices. For example:

- Index or Constituent-Level Redistribution
- Exchange Traded Products (ETFs & ETNs)
- OTC Derivative Products
- Custom Index Solutions
- Separately Managed Accounts (SMAs)

Disclaimer

BLOOMBERG, BLOOMBERG INDICES and Bloomberg Spot FX Indices (the "Indices") are trademarks or service marks of Bloomberg Finance L.P. Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited, the administrator of the Indices (collectively, "Bloomberg") or Bloomberg's licensors own all proprietary rights in the Indices. Bloomberg does not guarantee the timeliness, accuracy or completeness of any data or information relating to the Indices. Bloomberg makes no warranty, express or implied, as to the Indices or any data or values relating thereto or results to be obtained therefrom, and expressly disclaims all warranties of merchantability and fitness for a particular purpose with respect thereto. It is not possible to invest directly in an Index. Back-tested performance is not actual performance. Past performance is not an indication of future results. To the maximum extent allowed by law, Bloomberg, its licensors, and its and their respective employees, contractors, agents, suppliers and vendors shall have no liability or responsibility whatsoever for any injury or damages - whether direct, indirect, consequential, incidental, punitive or otherwise - arising in connection with the Indices or any data or values relating thereto - whether arising from their negligence or otherwise. This document constitutes the provision of factual information, rather than financial product advice. Nothing in the Indices shall constitute or be construed as an offering of financial instruments or as investment advice or investment recommendations (i.e., recommendations as to whether or not to "buy", "sell", "hold", or to enter or not to enter into any other transaction involving any specific interest or interests) by Bloomberg or a recommendation as to an investment or other strategy by Bloomberg. Data and other information available via the Indices should not be considered as information sufficient upon which to base an investment decision. All information provided by the Indices is impersonal and not tailored to the needs of any person, entity or group of persons. Bloomberg does not express an opinion on the future or expected value of any security or other interest and do not explicitly or implicitly recommend or suggest an investment strategy of any kind. Customers should consider obtaining independent advice before making any financial decisions. © 2023 Bloomberg. All rights reserved. This document and its contents may not be forwarded or redistributed without the prior consent of Bloomberg.

The BLOOMBERG TERMINAL service and Bloomberg data products (the "Services") are owned and distributed by Bloomberg Finance L.P. ("BFLP") except (i) in Argentina, Australia and certain jurisdictions in the Pacific islands, Bermuda, China, India, Japan, Korea and New Zealand, where Bloomberg L.P. and its subsidiaries distribute these products, and (ii) in Singapore and the jurisdictions serviced by Bloomberg's Singapore office, where a subsidiary of BFLP distributes these products.

Bloomberg Index Services Limited is registered in England and Wales under registered number 08934023 and has its registered office at 3 Queen Victoria Street, London, England, EC4N 4TQ. Bloomberg Index Services Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator.

Take the next step.

For additional information, email indexhelp@bloomberg.net or press the <HELP> key twice on the Bloomberg Terminal*

bloomberg.com/indices

Beijing +86 10 6649 7500

Dubai +971 4 364 1000

Frankfurt +49 69 9204 1210 Hong Kong +852 2977 6000

London

+44 20 7330 7500

Mumbai +91 22 6120 3600 **New York** +1 212 318 2000

San Francisco +1 415 912 2960

São Paulo +55 11 2395 9000 **Singapore** +65 6212 1000

Sydney +61 2 9777 8600

Tokyo +81 3 4565 8900