

Bloomberg Overnight Cash Indices

July 2024

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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 Overnight Cash Indices aim to reflect the performance of investing a cash position at a 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> </tr> </thead> <tbody> <tr> <td>Closing Fixing</td> <td>The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"</td> </tr> </tbody> </table>	Fixing	Pricing Source	Closing Fixing	The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"
Fixing	Pricing Source				
Closing Fixing	The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"				
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	Pricing Days				
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
Bloomberg IBOR USD Overnight Cash Index	USD	USD	2 nd January 2001	31 st May 2024	NYSE	-
Bloomberg SOFR Daily Total Return Index	USD	USD	2 nd April 2018	13 th January 2023	SOFR Publish	BTSISOFR
Bloomberg Fed Fund Effective Rate Total Return Index	USD	USD	2 nd January 2001	11 th July 2024	New York	-
Bloomberg Panel Rate EUR Overnight Cash Index	EUR	EUR	4 th January 1999	31 st May 2024	TARGET	-
Bloomberg RFR EUR Overnight Cash Index	EUR	EUR	1 st October 2019	31 st May 2024	TARGET	-
Bloomberg RFR JPY Overnight Cash Index	JPY	JPY	9 th October 1992	31 st May 2024	Japan	-
Bloomberg South Korea BOK Base Rate Daily Total Return Index	KRW	KRW	8 th December 2003	11 th July 2024	Korea	-

Table 2: Cash Rate

Index	Days Per Year	Cash Rate	Cash Rate Ticker
Bloomberg IBOR USD Overnight Cash Index	360	ICE LIBOR USD ON	US000/N Index
Bloomberg SOFR Daily Total Return Index	360	SOFR	SOFRRATE Index
Bloomberg Fed Fund Effective Rate Total Return Index	360	FED FUND EFFECTIVE	FEDL01 Index
Bloomberg Panel Rate EUR Overnight Cash Index	360	EONIA	EONIA Index
Bloomberg RFR EUR Overnight Cash Index	360	€STR	ESTRON Index
Bloomberg RFR JPY Overnight Cash Index	365	TONAR	MUTKCALM Index
Bloomberg South Korea BOK Base Rate Daily Total Return Index	365	SOUTH KOREA BASE	KOCD Index

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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