Bloomberg Overnight Cash Indices

July 2024

Bloomberg

Table of contents

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

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	2nd January 2001	31st May 2024	NYSE	-
Bloomberg SOFR Daily Total Return Index	USD	USD	2nd April 2018	13th January 2023	SOFR Publish	BTSISOFR
Bloomberg Fed Fund Effective Rate Total Return Index	USD	USD	2nd January 2001	11th July 2024	New York	-
Bloomberg Panel Rate EUR Overnight Cash Index	EUR	EUR	4th January 1999	31st May 2024	TARGET	-
Bloomberg RFR EUR Overnight Cash Index	EUR	EUR	1st October 2019	31st May 2024	TARGET	-
Bloomberg RFR JPY Overnight Cash Index	JPY	JPY	9th October 1992	31st May 2024	Japan	-
Bloomberg South Korea BOK Base Rate Daily Total Return Index	KRW	KRW	8th December 2003	11th 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	US00O/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	KOCRD 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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