

Bloomberg Overnight Rate Total Return Indices

June, 2024

Bloomberg

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Introduction

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

The Bloomberg Overnight Rate Total Return Indices aim to reflect the performance of a portfolio allocating fixed weights to old rate and new rate components. Each Index allocates fixed weights to the old rate component and the new rate component as detailed in Table 3. The calculation of the Funded Constituents follow the methodology specified in [Bloomberg Overnight Cash Indices](#). There are no minimum liquidity requirements.

Index Specification

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"								
Funded Constituents	The set of indices whose currency listed under column 'Constituent Currency' is the same as the Index Currency in Table 2.								
Index Base Value	100.0000								
Index Business Days	Monday to Friday								
Index Currency	The relevant currency as specified under column 'Index Currency' in Table 1.								
Observation Business Days	<table border="1"> <thead> <tr> <th>Data Field</th> <th>Observation Business Days</th> </tr> </thead> <tbody> <tr> <td>Index</td> <td>Rebalance Business Days</td> </tr> <tr> <td>Price</td> <td>Rebalance Business Days</td> </tr> <tr> <td>Spot Exchange Rate</td> <td>Rebalance Business Days</td> </tr> </tbody> </table>	Data Field	Observation Business Days	Index	Rebalance Business Days	Price	Rebalance Business Days	Spot Exchange Rate	Rebalance Business Days
Data Field	Observation Business Days								
Index	Rebalance Business Days								
Price	Rebalance Business Days								
Spot Exchange Rate	Rebalance Business Days								
Pricing Days	The business days with respect to each Constituent.								
Rebalance Business Days	A day subject to the relevant calendar as specified under column 'Rebalance Calendar' in Table 4.								
Rebalance Length	1 (one) day								
Rebalance Start Date	Each Rebalance Business Day.								
Unfunded Constituents	n/a								
Units Determination Business Days	Rebalance Business Days								
Weighting Scheme	Fixed Weight								

Table 1: Index Information

Index	Index Base Date	Index Commencement Date	Ticker	Index Currency
Bloomberg USD Overnight Rate Total Return Index	2 nd January 2001	19 th June 2024	-	USD
Bloomberg EUR Overnight Rate Total Return Index	4 th January 1999	19 th June 2024	BTSIOEUR	EUR
Bloomberg JPY Overnight Rate Total Return Index	9 th October 1992	19 th June 2024	-	JPY

Table 2: Constituents

Constituent Tag	Constituent Currency	Constituent	Constituent Ticker
Old Rate	USD	Bloomberg IBOR USD Overnight Cash Index	-
New Rate	USD	Bloomberg SOFR Daily Total Return Index	BTSISOFR
Old Rate	EUR	Bloomberg Panel Rate EUR Overnight Cash Index	-
New Rate	EUR	Bloomberg RFR EUR Overnight Cash Index	-
Old Rate	JPY	Bloomberg RFR JPY Overnight Cash Index	-

Table 3: Fixed Weights

Index	Old Rate	New Rate	Valid From (and including)	Valid To (and including)
Bloomberg USD Overnight Rate Total Return Index	100%	0%	Index Base Date	30 th November 2021
Bloomberg USD Overnight Rate Total Return Index	0%	100%	1 st December 2021	Present
Bloomberg EUR Overnight Rate Total Return Index	100%	0%	Index Base Date	30 th November 2021
Bloomberg EUR Overnight Rate Total Return Index	0%	100%	1 st December 2021	Present
Bloomberg JPY Overnight Rate Total Return Index	100%	0%	Index Base Date	Present

Table 4: Rebalance Calendar

Index	Rebalance Calendar	Valid From (and including)	Valid To (and including)
Bloomberg USD Overnight Rate Total Return Index	New York	Index Base Date	30 th November 2021
Bloomberg USD Overnight Rate Total Return Index	SOFR Publish	1 st December 2021	Present
Bloomberg EUR Overnight Rate Total Return Index	TARGET	Index Base Date	Present
Bloomberg JPY Overnight Rate Total Return Index	Tokyo	Index Base Date	Present

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 Multi-Asset Basket of Indices Methodology](#) for ESG disclosures.

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