Bloomberg Overnight Rate Total Return Indices

June, 2024

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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

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

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	2nd January 2001	19th June 2024	-	USD
Bloomberg EUR Overnight Rate Total Return Index	4th January 1999	19th June 2024	BTSIOEUR	EUR
Bloomberg JPY Overnight Rate Total Return Index	9th October 1992	19th 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	30th November 2021
Bloomberg USD Overnight Rate Total Return Index	0%	100%	1st December 2021	Present
Bloomberg EUR Overnight Rate Total Return Index	100%	0%	Index Base Date	30th November 2021
Bloomberg EUR Overnight Rate Total Return Index	0%	100%	1st 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	30th November 2021
Bloomberg USD Overnight Rate Total Return Index	SOFR Publish	1st 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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