

### Instructions for Obtaining Daily Term Premium Estimates in Bloomberg

- Please send an email to [investigacion\\_research@cemla.org](mailto:investigacion_research@cemla.org) indicating that you are requesting access to CEMLA's term premium estimates; please indicate:
  - i. full name;
  - ii. the CEMLA's member institution you are from; and
  - iii. Bloomberg user name
- CEMLA's economic research team will send you an invitation to access the time series as soon as possible.
- To accept the invitation, you need to access the CIX (Custom Index Library) tool in your Bloomberg terminal. Then, select "Shared", then "Shared and Pending" and accept CEMLA's invitation.
- Once you have access to the series on Bloomberg, you will be able to use them as any other indicator on the platform. That is, our estimates will be shown in your search bar when you type the Ticker of any of them preceded by a dot. For example, if you wish to consult the estimate of the 10-year term premium for Brazil, you must type: ".BRATP10Y". This indicator will appear with the full name ".BRATP10Y S 91773776 Index". The series can take a couple of days to be loaded on Bloomberg.
- Moreover, all the estimates to which you have access can be found within the CIX tool, in the "Shared" section, then "Owned by", and they will be in "CEMLA RESEARCH".
- Asimismo, todas las estimaciones a las que tiene acceso se encuentran dentro de la herramienta CIX, en el apartado "Compartido" (o "Shared"), sección "Prop de" (o "Owned by"), "CEMLA RESEARCH".
- Tickers of our estimates have the following format:
  - ✓ 3-letter code for the corresponding country:
    - BRA: Brazil
    - CHI: Chile
    - COL: Colombia
    - MEX: Mexico
    - PER: Peru
  - ✓ 1 or 2 letter code for the corresponding indicator:
    - TP: Term Premium
    - RN: Risk-neutral yield
    - Y: Model interest yield
  - ✓ Code indicating the time horizon associated with the estimates:
    - 10Y: 10 years

For example, Ticker MEXTP10Y represents the 10-year term premium estimate for Mexico

In case you have any questions, problems or comments regarding these estimates and/or accessing them, please email [investigacion\\_research@cemla.org](mailto:investigacion_research@cemla.org) or [erojas@cemla.org](mailto:erojas@cemla.org).