

Bloomberg

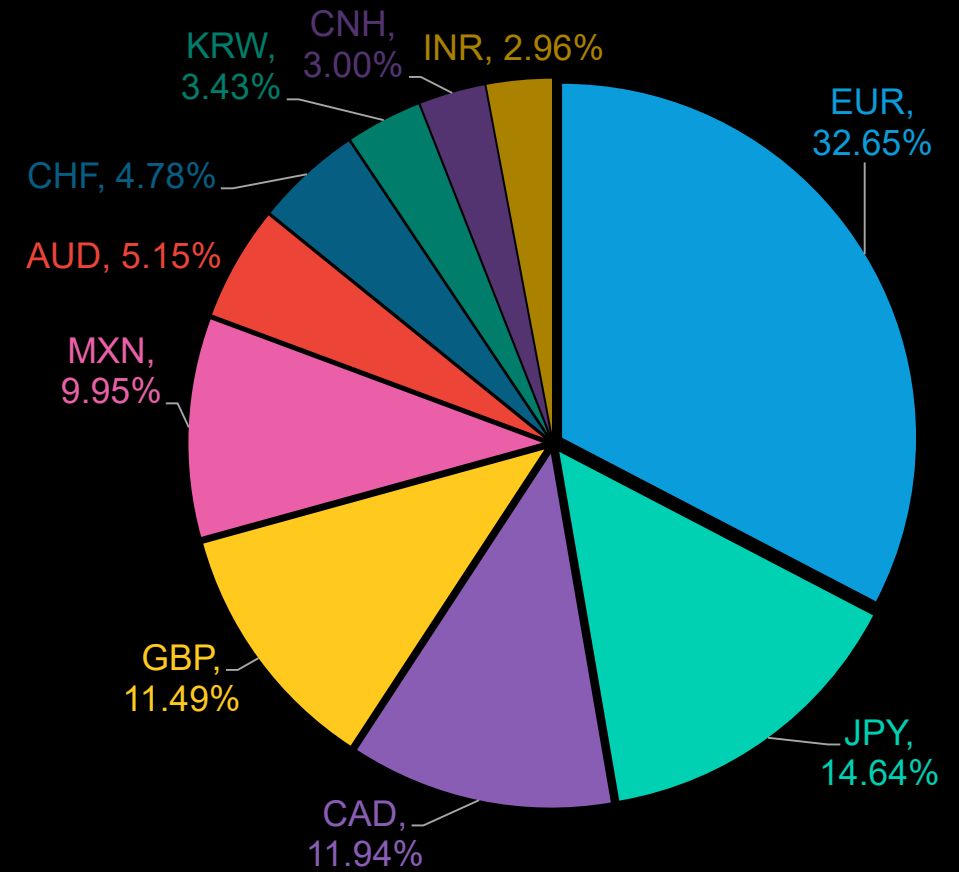
Bloomberg Dollar Spot Index

2020 Rebalance
12/23/2019

2020 BLOOMBERG DOLLAR SPOT INDEX (BBDXY) REBALANCE HIGHLIGHTS

- Largest weight: Euro
- Largest weight decrease: Japanese Yen
- British Pound & Euro increase weight
- Mexican Peso weight decreases for the first time

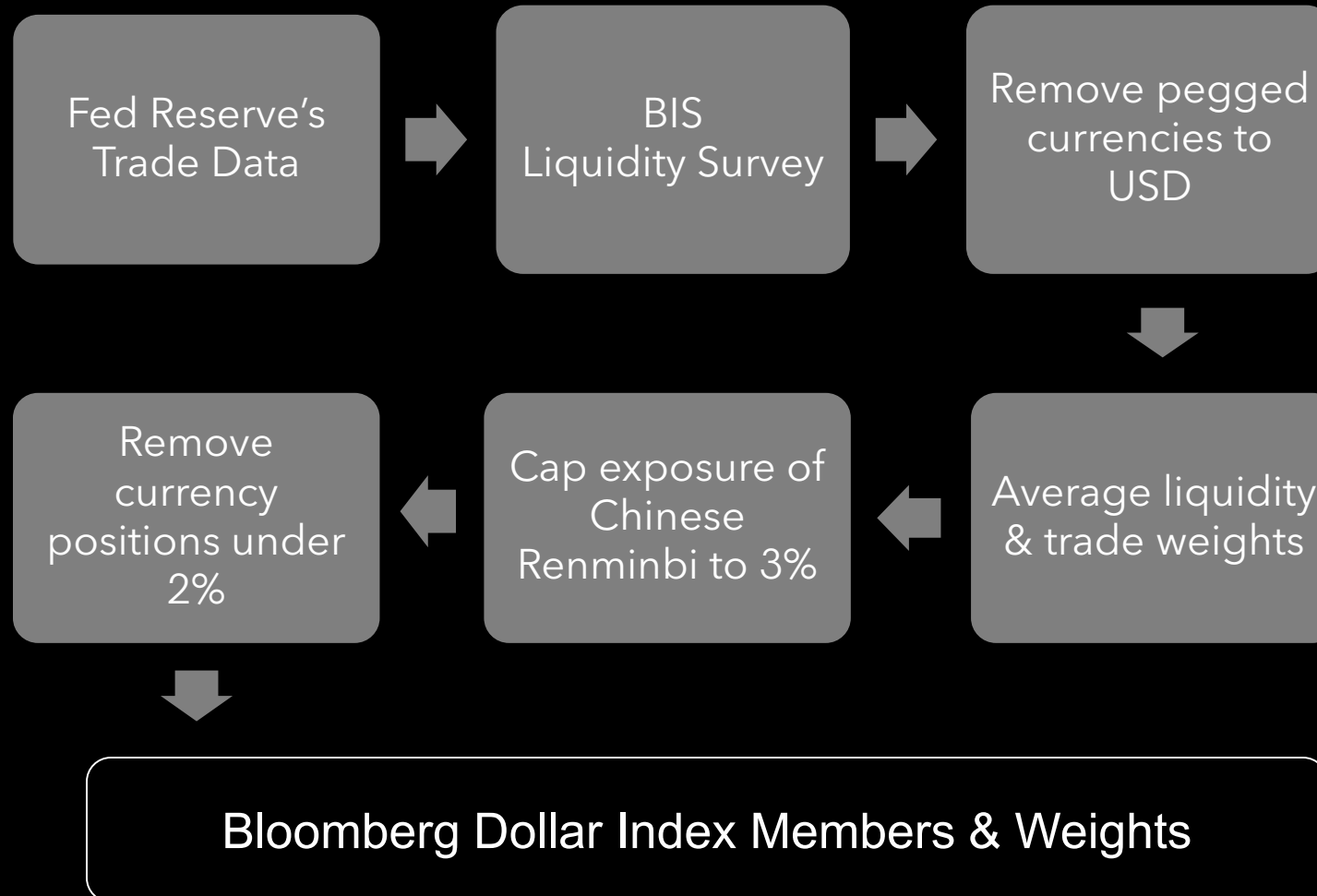
2020 BBDXY WEIGHTS



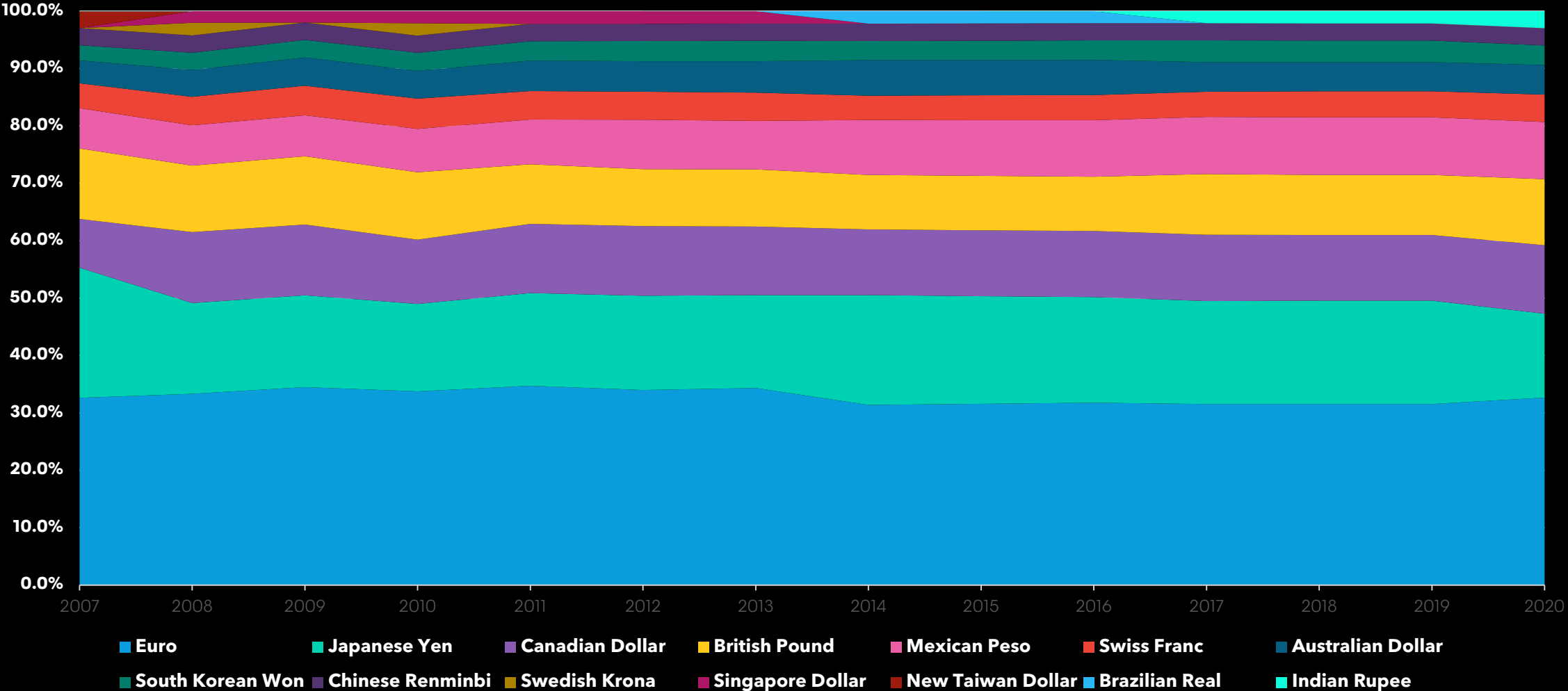
2020 TARGET WEIGHTS BLOOMBERG DOLLAR SPOT INDEX

Currency Name	Currency Ticker	2020 Target Weight	2019 Target Weight	Difference
Euro	EUR	32.65%	31.52%	1.13%
Japanese Yen	JPY	14.64%	18.04%	-3.40%
Canadian Dollar	CAD	11.94%	11.42%	0.51%
British Pound	GBP	11.49%	10.49%	1.00%
Mexican Peso	MXN	9.95%	10.05%	-0.09%
Australian Dollar	AUD	5.15%	5.09%	0.07%
Swiss Franc	CHF	4.78%	4.51%	0.27%
South Korean Won	KRW	3.43%	3.73%	-0.30%
Chinese Renminbi	CNH	3.00%	3.00%	0.00%
Indian Rupee	INR	2.96%	2.14%	0.82%

STEPS TO COMPUTE 2020 BBDXY MEMBERS AND WEIGHTS



HISTORICAL TARGET WEIGHTS OF BLOOMBERG DOLLAR SPOT INDEX



CURRENCY RANKINGS

TRADE WEIGHTS: FEDERAL RESERVE (2019)

Currency	Trade Weight	Rank
EUR	18.947	1
CNY	15.835	2
MXN	13.524	3
CAD	13.384	4
JPY	6.272	5
GBP	5.306	6
KRW	3.322	7
INR	2.874	8
CHF	2.554	9
BRL	1.979	10
TWD	1.95	11
SGD	1.848	12
HKD	1.41	13
AUD	1.395	14
VND	1.364	15
MYR	1.246	16
THB	1.096	17
ILS	1.053	18
PHP	0.687	19
IDR	0.675	20

LIQUIDITY: BIS TRIENNIAL SURVEY (2019)

Currency	Share	Rank
EUR	0.322815	1
JPY	0.168069	2
GBP	0.127921	3
AUD	0.0677	4
CAD	0.050346	5
CHF	0.049583	6
CNY	0.043216	7
HKD	0.035315	8
NZD	0.020744	9
SEK	0.020344	10
KRW	0.019979	11
SGD	0.018097	12
NOK	0.017996	13
MXN	0.017242	14
INR	0.017229	15
RUB	0.010942	16
ZAR	0.010939	17
TRY	0.010797	18
BRL	0.010725	19
TWD	0.009166	20

ACCESSING INDEX DATA

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<p>Bloomberg Indices Website bloomberg.com/bloombergindices</p>	<p>The index website makes available limited Index information including:</p> <ul style="list-style-type: none"> • Index methodology and factsheets • Current performance numbers for select indices
Index Licensing	<p>Bloomberg requires an index data license for services and products linked to the indices. Examples include:</p> <ul style="list-style-type: none"> • Exchange-traded index products • OTC products • Index or constituent-level redistribution • Custom index solutions
Bloomberg Ticker	BBDXY

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