

# The Bloomberg Pound Index

## Overview

The Bloomberg Pound Index (POUND) tracks the performance of the British Pound versus a basket of leading global currencies. The Index represents both developed and emerging market currencies that have the highest liquidity in the currency markets and the biggest trade flows with the U.K. It has a dynamically updated composition and represents a diverse set of currencies that are important from trade and liquidity perspectives. It provides a better measure of the British Pound compared to other indices that do not update their composition and is comprised of a handful of currencies with concentrated weights.

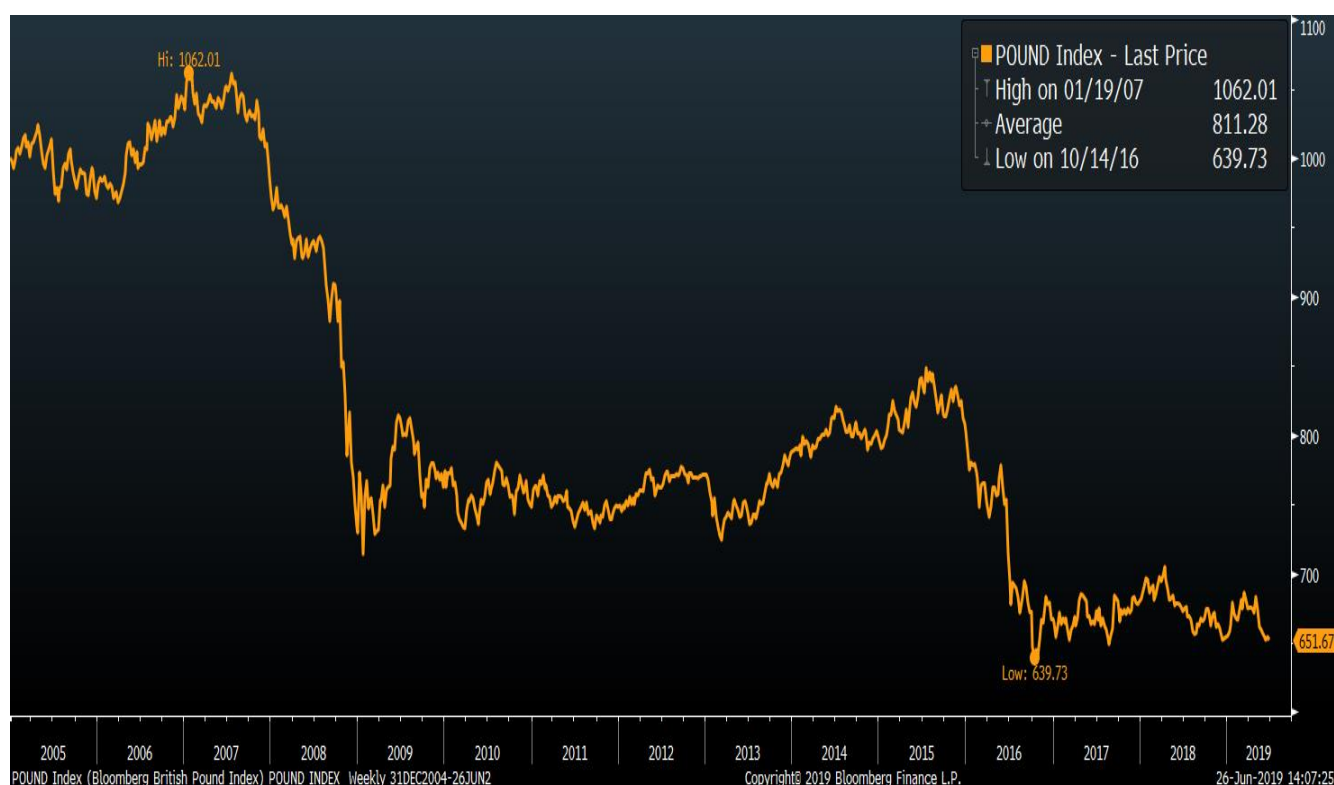
## A True Measure of the British Pound

The Index rebalances once a year to capture the early total trade as reported by the International Monetary Fund (IMF) and the triennial survey of most liquid currencies as reported by the Bank of International Settlements. Index constituents are a union of sets of top currencies by trading and liquidity, and the constituent weights are a function of both trading and liquidity.

Currencies pegged to the British Pound are excluded and currencies heavily managed have their exposure capped. To ensure tradability, currencies with weights of less than 2% are removed.

- **Representative:** POUND Index tracks a representative basket of currencies by considering global currency market liquidity and trading partners of the United Kingdom.
- **Diversified:** POUND Index is not dominated by any single currency. It includes major emerging market currencies such as China, a major trading partner of the United Kingdom.
- **Dynamic:** POUND Index is dynamic, with an annual rebalancing process that captures the changing state of currency markets.

## Historical Performance



## Composition of the Bloomberg Pound Index (POUND)

As of 6/28/19 Rebalance

Currency		Weight	Global Rankings	
			Liquidity	Trading
<b>Euro</b>	EUR	<b>41.10%</b>	2	1
<b>US Dollar</b>	USD	<b>35.80%</b>	1	2
<b>Japanese Yen</b>	JPY	<b>8.20%</b>	3	8
<b>Swiss Franc</b>	CHF	<b>3.67%</b>	6	4
<b>Chinese Renminbi</b>	CNH	<b>3.00%</b>	7	3
<b>Canadian Dollar</b>	CAD	<b>2.93%</b>	5	7
<b>Australian Dollar</b>	AUD	<b>2.79%</b>	4	20
<b>Norwegian Krone</b>	NOK	<b>2.51%</b>	13	5

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