

# **Bloomberg US Dollar Forward Index**

August 18, 2023

**Bloomberg**

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## Introduction

This document is intended to be read in conjunction with the [Bloomberg Forward Indices Methodology](#) these documents collectively constitute the index methodology for this Index.

The Bloomberg US Dollar Forward Index aims to reflect the performance of both developed and emerging market currencies that have high liquidity in the currency markets and/or large trade flows against the US Dollar.

## Index Specification

<b>Allocation</b>	<b>Liquidity</b>	<b>Trade</b>		
	66%	33%		
<b>Capped Currencies</b>	<b>Capped Currency</b>	<b>Cap</b>	<b>Effective From</b>	<b>Effective To</b>
	CNY	3%	Index Base Date	31 December 2013
	CNH	3%	2 January 2014	30 June 2022
	CNH	7%	1 July 2022	-
<b>Description of Index Constituents</b>	1M FX Forwards			
<b>Day Count Convention</b>	360 days			
<b>Determination Date</b>	The Index Business Day immediately preceding a Rebalance Date			
<b>Direction</b>	Long			
<b>Discount Instrument</b>	<b>Discount Instrument</b>		<b>Price Type</b>	<b>Pricing Offset</b>
	US Federal Funds Effective Rate (FED01 Index)		Close	1
	US Overnight Indexed Swap (OIS) 1M (USSOA Currency)		Mid	0
	US Overnight Indexed Swap (OIS) 3M (USSOC Currency)		Mid	0
<b>End of Day Pricing Source</b>	BFIX 4pm New York			
<b>Index Base Value</b>	100.0000			
<b>Index Business Day</b>	A business day subject to BFIX calendar.			
<b>Index Currency</b>	USD			
<b>Liquidity Data Reference Date</b>	The last Index Business Day in April immediately preceding a Liquidity Data Snapshot Date			
<b>Liquidity Data Snapshot Date</b>	Each Membership Determination Date			
<b>Liquidity Data Source</b>	Triennial Central Bank Survey of Foreign Exchange and Derivatives Market Activity			
<b>Minimum Liquidity Requirements</b>	Top ranked currencies based on liquidity weight <sup>1</sup>			
<b>Membership Determination Date</b>	The Index Business Day immediately preceding a Membership Rebalance Date			
<b>Membership Rebalance Date</b>	The last Index Business Day of June			
<b>Rebalance Date</b>	The Roll Date			
<b>Roll Date</b>	The last business day of the month subject to New York and BFIX calendars, if such date is a New York or BFIX holiday, then the immediately preceding business day subject to New York and BFIX calendars			
<b>Trade Data Reference Date</b>	The first Monday in February immediately preceding a Trade Data Snapshot Date			
<b>Trade Data Snapshot Date</b>	Each Membership Determination Date			
<b>Trade Data Source</b>	Federal Reserve			

Index Name	Index Ticker	Index Currency	Index Base Date	Index Commencement Date
Bloomberg US Dollar Forward Index	BBDXF	USD	29 Dec 2006	18 Aug 2023

<sup>1</sup> Refer to [Bloomberg Forward Indices Methodology](#)

**Environmental, Social and Governance (ESG) Disclosures**

The Index does not take into account any ESG factors or pursue any ESG objectives, please refer to [Bloomberg Forward Indices Methodology](#) ESG disclosures.

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