

Index Announcement

# 2024 annual rebalance of the Bloomberg Dollar Index

Overview

The Bloomberg Dollar Spot Index (BBDXY) tracks the performance of a basket of leading global currencies versus the U.S. Dollar. Please see [here](#) for the full methodology.

The Bloomberg US Dollar Spot Total Return Index (BBDXT) is the total return version of the Bloomberg US Dollar Spot Index (BBDXY). It is generated by entering 1-month short currency forward positions, which are rolled at expiry and funded at the 4-week US treasury bill rate. Please see [here](#) for the full methodology.

The indices represent both developed and emerging market currencies that have the highest liquidity in the currency markets and the biggest trade flows with the U.S. The annually updated composition and diversified representation of currencies aims to provide a global measure of the U.S. Dollar.

Rebalance

As part of the annual rebalance process of the Bloomberg currency index family, the new composition and target weights will take effect after the close of June 28<sup>th</sup>, 2024. The below new weightings will affect the following Indices:

Ticker	Name
BBDXY	Bloomberg Dollar Spot Index
BBDXT	Bloomberg Dollar Total Return Index

Key Highlights of the 2024 annual rebalance:

- EUR remained the highest weight and increased by 0.14% to 29.28%.
- CAD, CHF, JPY, KRW, and SGD all had their weights decreased, the largest being JPY at -0.21%.

Currency		Region	2024 Weight	2023 Weight	Difference
Euro	EUR	EMEA	29.28%	29.14%	+0.14%
Japanese Yen	JPY	APAC	12.61%	12.82%	-0.21%
Canadian Dollar	CAD	AMER	11.54%	11.55%	-0.01%
British Pound Sterling	GBP	EMEA	10.19%	10.16%	+0.03%
Mexican Peso	MXN	AMER	9.41%	9.31%	+0.10%
Offshore Chinese Renminbi	CNH	APAC	7.00%	7.00%	+0.00%
Swiss Franc	CHF	EMEA	4.72%	4.81%	-0.09%
Australian Dollar	AUD	APAC	4.39%	4.35%	+0.04%
South Korean Won	KRW	APAC	3.26%	3.27%	-0.01%
Indian Rupee	INR	APAC	2.81%	2.73%	+0.08%
Singapore Dollar	SGD	APAC	2.52%	2.61%	-0.09%
Taiwan Dollar	TWD	APAC	2.28%	2.25%	+0.03%

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