

Bloomberg Asia Dollar Spot Index

Overview

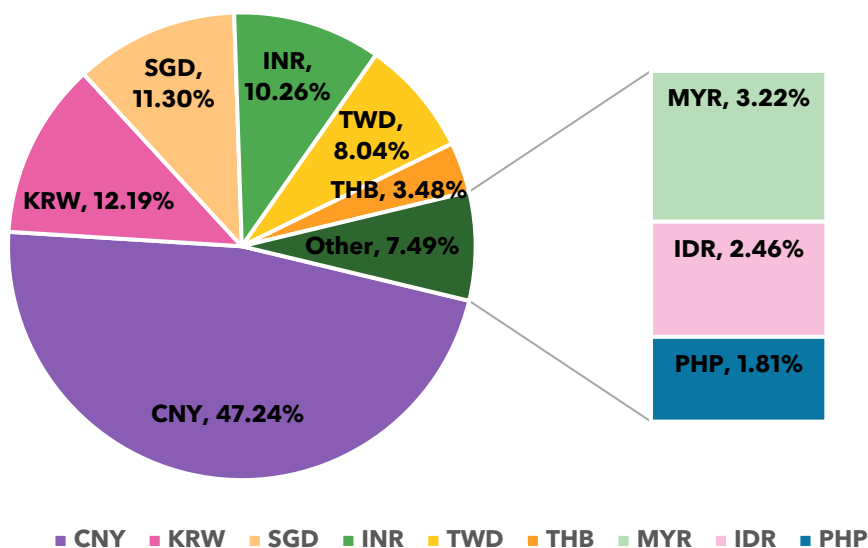
The Bloomberg Asia Dollar Spot Index (ASIADOLR) tracks the performance of a basket of Asian currencies versus the U.S. dollar. The indices represent Asian currencies that have the highest liquidity in the currency markets and the biggest trade flows with the United States of America. Through its dynamically updated composition and its diversified representation of a breadth of currencies that are important from trade and liquidity perspectives, it aims to provide a measure of the U.S. dollar against the Asia Pacific region.

A Gauge to Measure the U.S. Dollar against Asia

The index rebalances once a year to capture the annual survey of major trading partners versus the U.S. dollar as reported by the Federal Reserve and the Triennial Central Bank 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. The weightings of index constituents are a function of both trading and liquidity.

Currencies pegged to the U.S. Dollar are excluded and the index is long Asian currencies versus short the US Dollar.

ASIADOLR currency weights (Effective after the close of June 30 2023)



An Asian Measure of the U.S Dollar

- **Representative:** The Indices track an Asian representative basket of currencies by considering currency market liquidity and trading partners of the U.S.
- **Diversified:** The indices include major Asian market currencies such as Chinese Renminbi, Korean won, Singapore Dollar – all major trading partners of the U.S. with increasing liquidity.
- **Dynamic:** ASIADOLR is dynamic, with an annual rebalancing process that captures the changing state of currency markets.

Asia Dollar Historical Performance (As of 06/30/2023)



Composition of the Asia Dollar Bloomberg Dollar Spot Index (ASIADOLR) - effective after the close of 06/30/2023

| Currency | CNY | KRW | SGD | INR | TWD | THB | MYR | IDR | PHP |
|--------------------|--------|--------|--------|--------|-------|-------|-------|-------|-------|
| 2023 Weight | 47.24% | 12.19% | 11.30% | 10.26% | 8.04% | 3.48% | 3.22% | 2.46% | 1.81% |

Historical weights of the Asia Dollar Bloomberg Dollar Spot Index (ASIADOLR)

| Currency | 2006 | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 |
|----------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
| CNY | 26% | 30% | 31% | 32% | 34% | 34% | 34% | 43% | 43% | 43% | 46% | 47% | 46% | 43% | 43% | 43% | 48% |
| KRW | 23% | 19% | 19% | 19% | 18% | 19% | 18% | 14% | 14% | 14% | 14% | 14% | 14% | 14% | 14% | 14% | 12% |
| SGD | 17% | 17% | 16% | 16% | 15% | 15% | 15% | 12% | 12% | 12% | 12% | 12% | 12% | 11% | 11% | 11% | 12% |
| TWD | 11% | 11% | 9% | 8% | 8% | 8% | 8% | 7% | 7% | 7% | 7% | 6% | 6% | 8% | 8% | 8% | 8% |
| INR | 8% | 12% | 12% | 12% | 12% | 12% | 12% | 11% | 11% | 11% | 10% | 10% | 10% | 12% | 12% | 12% | 10% |
| THB | 5% | 4% | 4% | 4% | 3% | 3% | 3% | 4% | 4% | 4% | 4% | 4% | 4% | 4% | 4% | 4% | 3% |
| MYR | 4% | 4% | 4% | 4% | 5% | 4% | 4% | 5% | 5% | 5% | 4% | 4% | 4% | 3% | 3% | 3% | 3% |
| IDR | 3% | 2% | 3% | 3% | 3% | 3% | 3% | 3% | 2% | 2% | 2% | 2% | 2% | 3% | 3% | 3% | 2% |
| PHP | 2% | 3% | 2% | 2% | 3% | 3% | 3% | 2% | 2% | 2% | 2% | 2% | 2% | 2% | 2% | 2% | 2% |

Disclaimer

BLOOMBERG, BLOOMBERG INDICES and the Bloomberg Currency Indices (the "Indices") are trademarks or service marks of Bloomberg Finance L.P. Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited, the administrator of the Indices (collectively, "Bloomberg") or Bloomberg's licensors own all proprietary rights in the Indices. Bloomberg does not guarantee the timeliness, accuracy or completeness of any data or information relating to the Indices. Bloomberg makes no warranty, express or implied, as to the Indices or any data or values relating thereto or results to be obtained therefrom, and expressly disclaims all warranties of merchantability and fitness for a particular purpose with respect thereto. It is not possible to invest directly in an Index. Back-tested performance is not actual performance. Past performance is not an indication of future results. To the maximum extent allowed by law, Bloomberg, its licensors, and its and their respective employees, contractors, agents, suppliers and vendors shall have no liability or responsibility whatsoever for any injury or damages - whether direct, indirect, consequential, incidental, punitive or otherwise - arising in connection with the Indices or any data or values relating thereto - whether arising from their negligence or otherwise. This document constitutes the provision of factual information, rather than financial product advice. Nothing in the Indices shall constitute or be construed as an offering of financial instruments or as investment advice or investment recommendations (i.e., recommendations as to whether or not to "buy", "sell", "hold", or to enter or not to enter into any other transaction involving any specific interest or interests) by Bloomberg or a recommendation as to an investment or other strategy by Bloomberg. Data and other information available via the Indices should not be considered as information sufficient upon which to base an investment decision. All information provided by the Indices is impersonal and not tailored to the needs of any person, entity or group of persons. Bloomberg does not express an opinion on the future or expected value of any security or other interest and do not explicitly or implicitly recommend or suggest an investment strategy of any kind. Customers should consider obtaining independent advice before making any financial decisions. © 2023 Bloomberg. All rights reserved. This document and its contents may not be forwarded or redistributed without the prior consent of Bloomberg.

The BLOOMBERG TERMINAL service and Bloomberg data products (the "Services") are owned and distributed by Bloomberg Finance L.P. ("BFLP") except (i) in Argentina, Australia and certain jurisdictions in the Pacific islands, Bermuda, China, India, Japan, Korea and New Zealand, where Bloomberg L.P. and its subsidiaries distribute these products, and (ii) in Singapore and the jurisdictions serviced by Bloomberg's Singapore office, where a subsidiary of BFLP distributes these products.

The data included in these materials are for illustrative purposes only. ©2023 Bloomberg

Take the next step.

For additional information,
email indexhelp@bloomberg.net
or press the <HELP> key twice
on the Bloomberg Terminal*

[bloomberg.com/indices](https://www.bloomberg.com/indices)

| | | | |
|--------------------------------------|------------------------------------|---|-----------------------------------|
| Beijing +86 10 6649 7500 | Hong Kong +852 2977 6000 | New York +1 212 318 2000 | Singapore +65 6212 1000 |
| Dubai +971 4 364 1000 | London +44 20 7330 7500 | San Francisco +1 415 912 2960 | Sydney +61 2 9777 8600 |
| Frankfurt +49 69 9204 1210 | Mumbai +91 22 6120 3600 | São Paulo +55 11 2395 9000 | Tokyo +81 3 4565 8900 |