

Bloomberg British Pound Spot Index

Overview

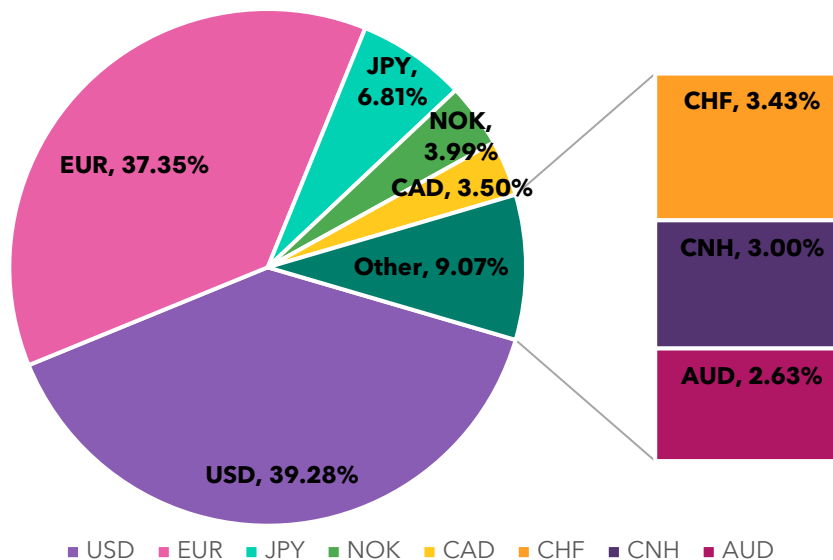
The Bloomberg British Pound Spot Index (POUND) tracks the performance of a basket of leading global currencies versus the British Pound Sterling. The indices represent currencies that have the highest liquidity in the currency markets and the biggest trade flows with the United Kingdom of Great Britain. 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 British Pound Sterling.

A Gauge to Measure the British Pound Sterling

The index rebalances once a year to capture the annual survey of major trading partners versus the British Pound 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.

To ensure tradability, currencies with weights of less than 2% are removed and the offshore Chinese Renminbi (CNH) has its exposure capped to 3%. Currencies pegged to the British Pound are excluded and the index is short the currency basket versus long the British Pound.

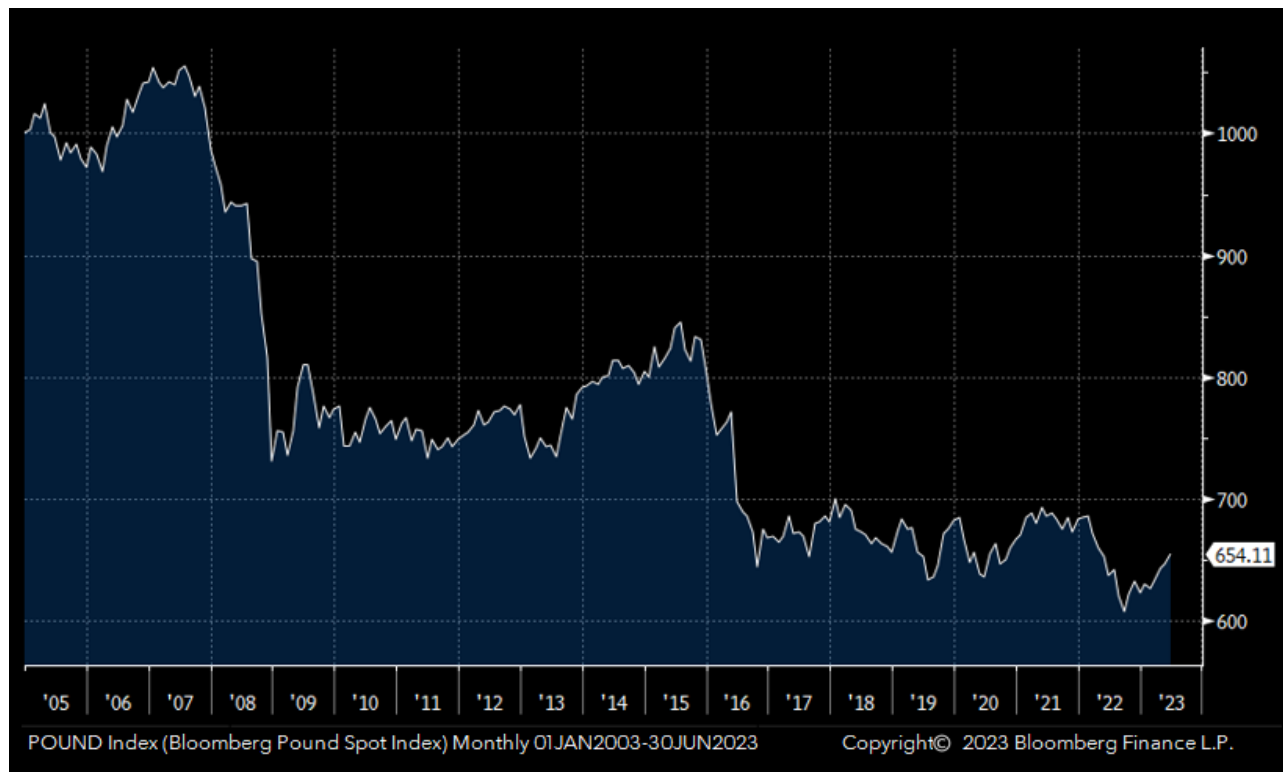
POUND currency weights (Effective after the close of June 30 2023)



A Global Measure of the British Pound

- **Representative:** The Index tracks a global representative basket of currencies by considering currency market liquidity and trading partners of the U.K.
- **Diversified:** The index includes major emerging market currencies such as Chinese Renminbi a major trading partners of the U.K. with increasing liquidity.
- **Dynamic:** POUND is dynamic, with an annual rebalancing process that captures the changing state of currency markets.

Pound Historical Performance (As of 06/30/2023)



Composition of the Bloomberg Pound Spot Index (POUND) - effective after the close of 06/30/2023

Currency	2023 Weight	Liquidity Rank	Trade Rank
USD	39.28%	1	2
EUR	37.35%	2	1
JPY	6.81%	3	10
NOK	3.99%	12	4
CAD	3.50%	6	6
CHF	3.43%	7	5
CNH	3.00%	4	3
AUD	2.63%	25	20

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