

# Bloomberg Dollar Spot Index

## Overview

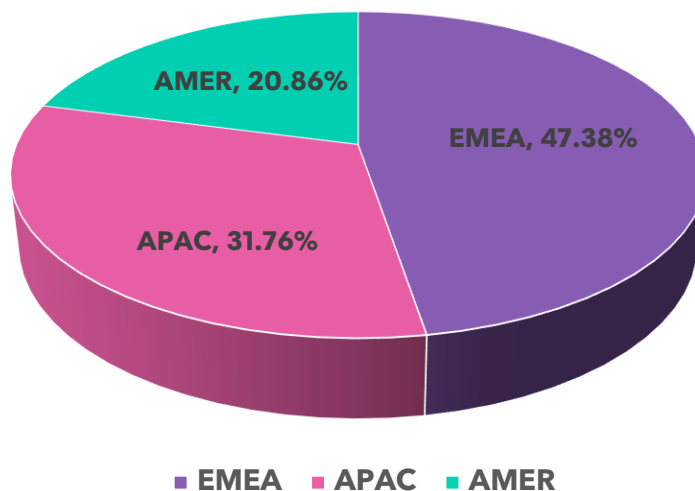
The Bloomberg Dollar Spot Index (BBDXY) and Bloomberg US Dollar Total Return Index (BBDXT), track the performance of a basket of leading global currencies versus the U.S. dollar. The indices represent both developed and emerging market currencies that have the highest liquidity in the currency markets and the biggest trade flows with the U.S. 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 global measure of the U.S. dollar by including emerging market currencies.

## A Gauge to Measure of the Dollar

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 offshore Chinese Renminbi (CNH) has its exposure capped to 7%. To ensure tradability, currencies with weights of less than 2% are removed. The total return and inverse return versions of the index represent the fully collateralized positions that are long and short the index respectively.

**BBDXY Regional currency weights (Effective after the close of Jun 30 2023)**



## A Global Measure of the U.S Dollar

- **Representative:** The Indices track a global representative basket of currencies by considering currency market liquidity and trading partners of the U.S.
- **Diversified:** The indices include major emerging market currencies such as Korean won, Mexican peso, and Offshore Chinese renminbi—all major trading partners of the U.S. with increasing liquidity.
- **Dynamic:** BBDXY is dynamic, with an annual rebalancing process that captures the changing state of currency markets.

### US Dollar Total Return (BBDXT) Historical Performance (As of 06/30/2023)



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

Currency	Index weight	Liquidity Ranking	Trade Ranking
EUR	29.14%	1	1
JPY	12.82%	2	5
CAD	11.55%	6	4
GBP	10.16%	3	6
MXN	9.31%	15	3
CNH	7.00%	4	2
CHF	4.81%	7	8
AUD	4.35%	5	16
KRW	3.27%	11	7
INR	2.73%	14	9
SGD*	2.61%	9	12
TWD	2.25%	16	10

\*Added new in 2023

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