Bloomberg US Dollar Forward Index

January, 2025

Bloomberg

Table of contents

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

Allocation

Liquidity	Trade
2/3	1/3

Capped Currencies

Capped Currency	Cap	Effective From	Effective To
CNY	3%	Index Base Date	31 December 2013
CNH	3%	2 January 2014	30 June 2022
CNH	7%	1 July 2022	-

Description of Index Constituents 1M FX Forwards

Day Count Convention 360 days

Determination Date The Index Business Day immediately preceding a Rebalance Date

Direction Long

Discount Instrument

Discount Instrument	Price Type	Pricing Offset
US Federal Funds Effective Rate (FED01 Index)	Close	1
US Overnight Indexed Swap (OIS) 1M (USSOA Curncy)	Mid	0
US Overnight Indexed Swap (OIS) 3M (USSOC Curncy)	Mid	0

End of Day Pricing Source BFIX 4pm New York

Index Base Value 100.0000

Index Business Day A business day subject to BFIX calendar.

Index Currency USD

Liquidity Data Reference Date Each second Monday of June

Liquidity Data Snapshot Date Each second Monday of June

Liquidity Data Source Triennial Central Bank Survey of Foreign Exchange and Derivatives Market Activity

Minimum Liquidity Requirements Top ranked currencies based on liquidity weight[1]

Membership Determination Date The Index Business Day immediately preceding a Membership Rebalance Date

Membership Rebalance Date The last Index Business Day of June

Rebalance Date The Roll Date

Roll Date 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

Trade Data Reference Date Each second Monday of June

Trade Data Snapshot Date Each second Monday of June

Trade Data Source 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

[1] 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.

Version Control

Published Date	Publisher	Comments
16th January 2025	Clarinda Tsang	Methodology update to change: 1. The Trade and Liquidity Data Reference and Snapshot Date to each second Monday in June. 2. Liquidity Allocation to 2/3 and Trade Allocation to 1/3.
18th August 2023	Clarinda Tsang	First publication.

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