

## Special Executive Report

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**S-8070****December 27, 2017**

### **Bloomberg Announces 2018 Rebalance and Target Weights**

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") has been advised that Bloomberg will revise the weights of its Bloomberg Dollar Spot Index for 2018. The final settlement price of the CME Bloomberg Dollar Spot Index Futures contract (CME Rulebook Chapter: 299, Commodity Code: BDI) cash-settles to the Bloomberg Dollar Spot Index<sup>SM</sup> BFIX price at 4:00 p.m. London time rounded to three (3) decimal places on the termination of trading day. The 2018 target weights are provided in the table below.

Currency	Bloomberg Currency Ticker	2018 Target Weight	2017 Target Weight	% Change from 2017 to 2018
Euro	EUR	31.52%	31.56%	-0.04%
Japanese Yen	JPY	18.04%	17.94%	0.10%
Canadian Dollar	CAD	11.42%	11.54%	-0.12%
British Pound	GBP	10.49%	10.59%	-0.10%
Mexican Peso	MXN	10.05%	9.95%	0.09%
Australian Dollar	AUD	5.09%	5.12%	-0.03%
Swiss Franc	CHF	4.51%	4.39%	0.12%
South Korean Won	KRW	3.73%	3.81%	-0.08%
Chinese Renminbi	CNH	3.00%	3.00%	0.00%
Indian Rupee	INR	2.14%	2.09%	0.06%

The updated weights can also be found at the following link:

<https://data.bloomberglp.com/indices/sites/2/2015/12/2018-BBDXY-Index-Rebalance.pdf>

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments during the week of January 1, 2018, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please direct questions regarding this notice to:

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