



# Special Executive Report

**S- 8305**

December 27, 2018

## Bloomberg Announces 2019 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 2019. 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 2019 target weights are provided in the table below.

| Currency          | Bloomberg Currency Ticker | 2019 Target Weight | 2018 Target Weight | % Change from 2018 to 2019 |
|-------------------|---------------------------|--------------------|--------------------|----------------------------|
| Euro              | EUR                       | 31.52%             | 31.52%             | No Change                  |
| Japanese Yen      | JPY                       | 18.04%             | 18.04%             | No Change                  |
| Canadian Dollar   | CAD                       | 11.42%             | 11.42%             | No Change                  |
| British Pound     | GBP                       | 10.49%             | 10.49%             | No Change                  |
| Mexican Peso      | MXN                       | 10.05%             | 10.05%             | No Change                  |
| Australian Dollar | AUD                       | 5.09%              | 5.09%              | No Change                  |
| Swiss Franc       | CHF                       | 4.51%              | 4.51%              | No Change                  |
| South Korean Won  | KRW                       | 3.73%              | 3.73%              | No Change                  |
| Chinese Renminbi  | CNH                       | 3.00%              | 3.00%              | No Change                  |
| Indian Rupee      | INR                       | 2.14%              | 2.14%              | No Change                  |

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

<https://www.bloomberg.com/professional/product/indices/bloomberg-currency-indices/>

The Commodity Futures Trading Commission (“CFTC”) will be notified of the amendments during the week of January 7, 2019, 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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