

WisdomTree CURRENCY

Bloomberg Dollar Spot Index (BBDXY and BBDXT) Rebalance

[June 2026]

Bloomberg announced the results of the **Bloomberg Dollar Spot Index (BBDXY)** and **Bloomberg Dollar Total Return Index (BBDXT)** rebalance for 2026. The new index weights will be effective after the close of June 30, 2026.

The process relied on currently available data on trade weights published by the Federal Reserve and foreign exchange (fx) turnover data from the Bank for International Settlements (BIS) Triennial Survey.

While the same constituent currencies were maintained, a few of the currency weights saw noticeable shifts,

- The British Pound saw the largest decline in weight, sliding 1.29% (from 10.27% to 8.98%). The Canadian Dollar and the Euro also saw notable declines.
- The Swiss Franc (+0.94%) and Japanese Yen (+0.42%) were developed market currencies which rose in prominence, while Indian Rupee (+0.31%), Taiwan Dollar (+0.35%) and Mexican Peso (+0.21%) increased the most within Emerging Markets.
- After the rebalance, the Euro, Yen and Canadian Dollar remained the highest weights, while the Mexican Peso supplanted the British Pound as the 4th highest weight.
- Emerging market exposures increased to 28.4% of the basket from 27.4% previously, while Developed Market exposures slid to under 63%. From a regional perspective, European currencies have the largest concentration at 43.4%, while exposures to Asia-Pacific currencies grew 1.24% to 35.8%. The Canadian dollar and the Mexican peso combine for the remaining 20.8%.
- Given the move to use 1-month currency forwards within the Bloomberg Dollar Total Return Index (index change 4/1/2023), the currency weights will now drift intra-month but reset to the target during the monthly rebalance. The Bloomberg Dollar Spot Index will continue to maintain the weights daily.

ESTIMATED CURRENCY TARGET WEIGHTS FOR THE BLOOMBERG DOLLAR SPOT and TOTAL RETURN INDICES

Currency	Ticker	July 2026- June 2027	July 2025- June 2026	Difference
Euro	EUR	29.01%	29.47%	-0.46%
Japanese Yen	JPY	12.80%	12.38%	0.42%
Canadian Dollar	CAD	11.01%	11.65%	-0.64%
Mexican Peso	MXN	9.83%	9.62%	0.21%
British Pound	GBP	8.98%	10.27%	-1.29%
Chinese Renminbi	CNH	7.00%	7.00%	0.00%
Swiss Franc	CHF	5.41%	4.47%	0.94%
Australian Dollar	AUD	4.37%	4.39%	-0.02%
South Korean Won	KRW	3.22%	3.16%	0.06%
Indian Rupee	INR	3.14%	2.83%	0.31%
Singapore Dollar	SGD	2.73%	2.61%	0.12%
Taiwan Dollar	TWD	2.50%	2.15%	0.35%

Source: Bloomberg. Methodology currently caps Chinese Yuan exposure at 7%.

Please see the [WisdomTree Glossary](#) for definition of terms and indexes.

Bank for International Settlements (BIS) Triennial Survey: the most comprehensive source of information on the size and structure of global over-the-counter (OTC) markets in foreign exchange (FX) and interest rate derivatives.

Bloomberg Dollar Spot Index (BBDXY): Tracks the performance of a basket of developed and emerging market currencies against the U.S. dollar. One cannot invest directly in an index.

Bloomberg Dollar Total Return Index (BBDXT): Seeks to provide exposure to the U.S. dollar against a broad basket of developed and emerging market currencies based on global trade flows and liquidity measures. The Index also incorporates levels and differences in short-term interest rates between the U.S. and the countries (or regions) represented by the foreign currencies. One cannot invest directly in an index.

Foreign exchange (fx) turnover: In the foreign exchange world, turnover is the total money value of all executed transactions in a given time period. The term can also apply to portfolio management, in that it measures how long a fund or investor holds on to the stocks after it is purchased.

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There are risks associated with investing, including possible loss of principal. Fixed income investments are subject to interest rate risk; their value will normally decline as interest rates rise. High-yield or “junk” bonds have lower credit ratings and involve a greater risk to principal. Fixed income investments are also subject to credit risk, the risk that the issuer of a bond will fail to pay interest and principal in a timely manner or that negative perceptions of the issuer’s ability to make such payments will cause the price of that bond to decline. While the Fund attempts to limit credit and counterparty exposure, the value of an investment in the Fund June change quickly and without warning in response to issuer or counterparty defaults and changes in the credit ratings of the Fund’s portfolio investments. Please read the Fund’s prospectus for specific details regarding the Fund’s risk profile

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