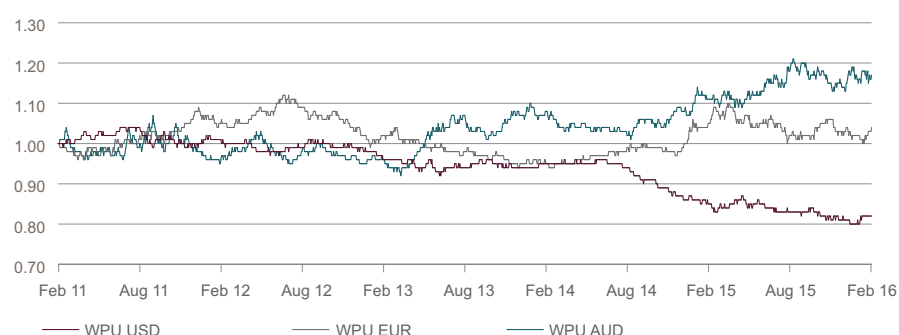


FTSE World Parity Unit (WPU)

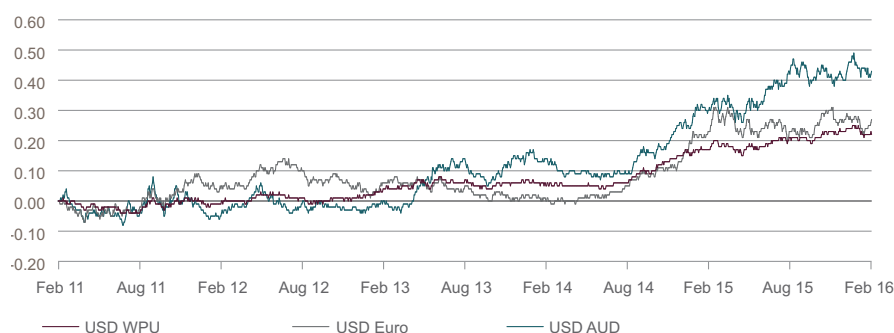
Data as at: 29 February 2016

FTSE WPU represents an exchange rate between the basket of currencies/ commodities and the US Dollar, providing a facility to control currency risks arising from exchange rate fluctuation and the erosion of purchasing power.

FTSE WPU 5-Year History



Cumulative USD/WPU, USD/EUR and USD/AUD Return



FTSE WPU Performance and Volatility

	Performance %						Return pa %		Volatility pa %*		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE WPU / US Dollar	0.6	-1.3	0.8	-4.3	-15.4	-18.2	-5.4	-3.9	4.8	4.4	4.8
FTSE WPU / Euro	-2.2	1.7	0.8	-1.2	1.8	4.0	0.6	0.8	8.4	6.6	6.5
Euro / US Dollar	2.9	-3.0	0.0	-3.1	-16.9	-21.3	-6.0	-4.7	11.9	9.4	9.2
FTSE WPU / GB Pound	8.7	8.9	6.7	6.1	-7.8	-4.6	-2.7	-0.9	6.5	6.3	5.3
GB Pound / US Dollar	-7.4	-9.4	-5.5	-9.8	-8.2	-14.3	-2.8	-3.0	8.8	8.1	7.9
FTSE WPU / Australian Dollar	2.1	-2.1	2.7	4.9	21.3	16.6	6.6	3.1	10.5	8.2	8.1
Australian Dollar / US Dollar	-1.4	0.7	-1.8	-8.8	-30.2	-29.9	-11.3	-6.8	12.7	10.1	11.6
FTSE WPU / Japanese Yen	-7.9	-8.1	-5.4	-9.7	3.5	12.7	1.2	2.4	7.1	8.7	8.1
US Dollar / Japanese Yen	-8.4	-6.9	-6.2	-5.6	22.3	37.8	7.0	6.6	9.4	10.7	8.8
FTSE WPU / Swiss Franc	-2.5	1.6	0.3	0.5	-9.7	-12.4	-3.3	-2.6	7.9	11.4	7.8
US Dollar / Swiss Franc	-3.1	3.0	-0.5	5.1	6.7	7.2	2.2	1.4	10.9	13.6	10.9
FTSE WPU / Canadian Dollar	2.4	0.4	-1.7	3.8	11.5	13.7	3.7	2.6	7.7	6.3	6.1
US Dollar / Canadian Dollar	1.7	1.8	-2.5	8.5	31.8	39.0	9.6	6.8	9.4	8.0	9.0

* Based on daily annualised total returns using 252 trading days in a year.

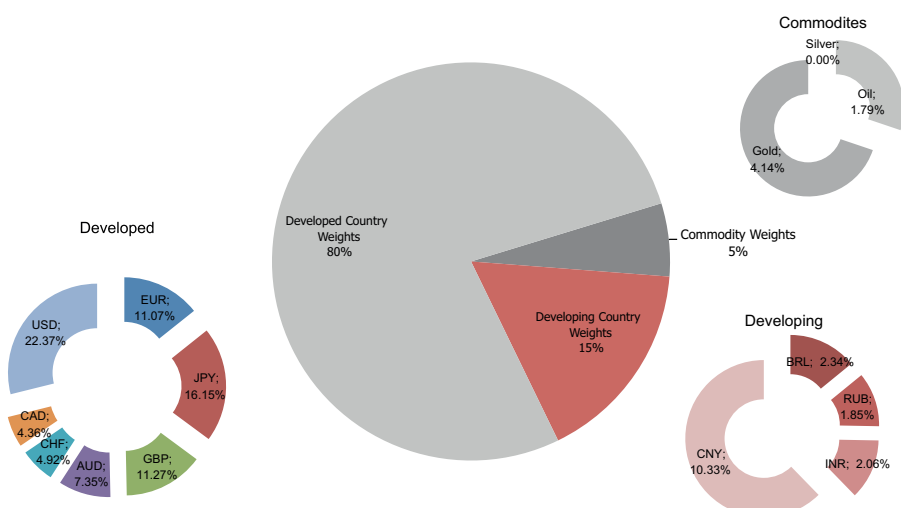
** Based on weekly annualised total returns using 52 weeks (Wednesday to Wednesday)

*** Based on monthly total returns

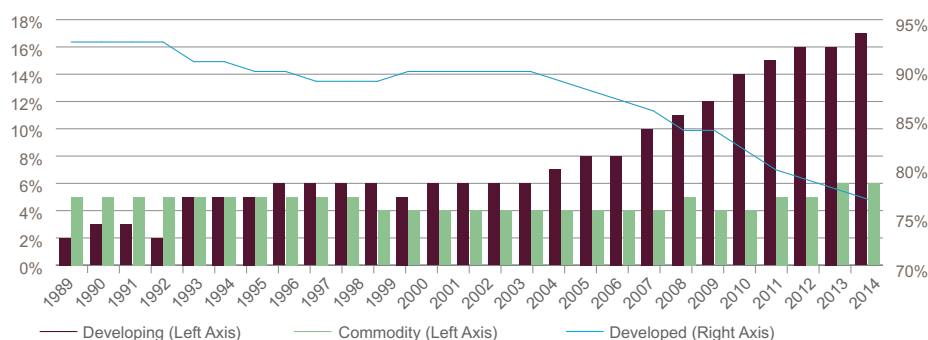
FEATURES

- FTSE World Parity Unit (WPU) is a currency unit comprising a basket of developed currencies, emerging currencies and storable commodities.
- The FTSE WPU is a spot reference rate.
- WPU provides a mechanism to assist organisations to control investment risks and to diversify currency risks at lower cost.
- Clear, transparent and freely available index rules are overseen by an independent committee of leading market professionals.

FTSE WPU Component Weightings



WPU Component Weights: 1989-2014



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INFORMATION

Index Launch

21 February 2012

Base Date

30 December 2011

Base Value

1.00

WPU Calculation

End-of-day values available

End-of-Day Distribution

Via FTP and email

Review Dates

Reviewed annually in December

Ground Rules and Vendor Codes

www.ftse.com/wpu

Data definitions available from www.ftse.com

For further information visit www.ftse.com, email info@ftse.com or call your local FTSE office:

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