

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.

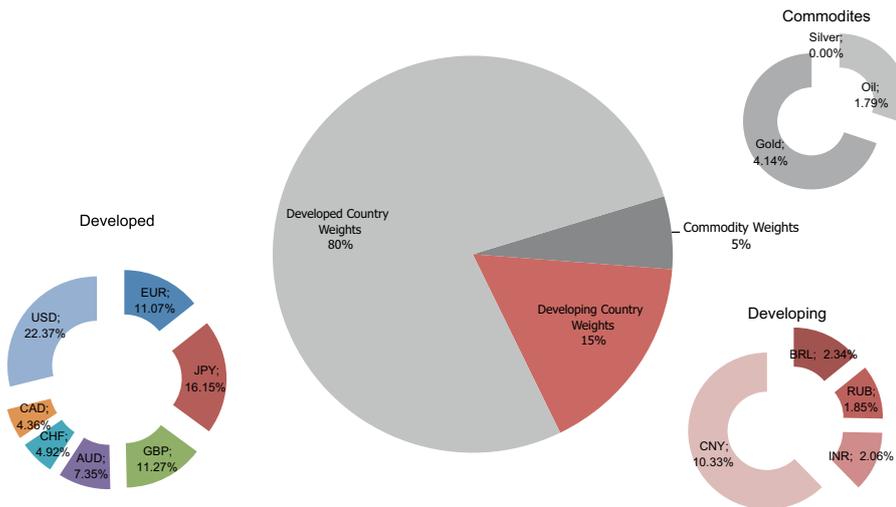
** Based on weekly annualised total returns using 52 weeks (Wednesday to Wednesday)

*** 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



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

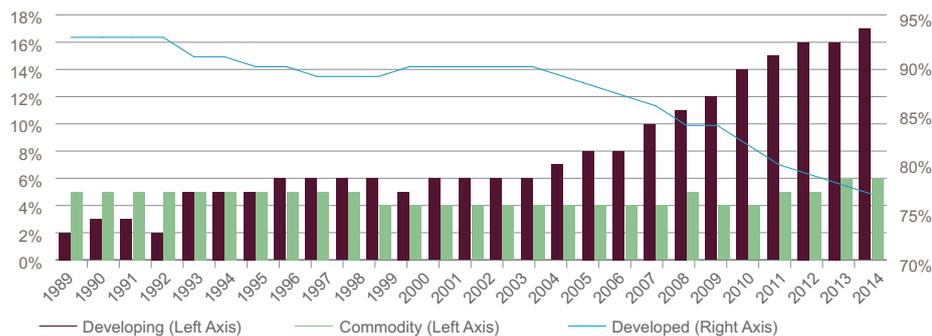
Review Dates

Reviewed annually in December

Ground Rules and Vendor Codes

www.ftse.com/wpu

WPU Component Weights: 1989-2014



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Data definitions available from www.ftse.com

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