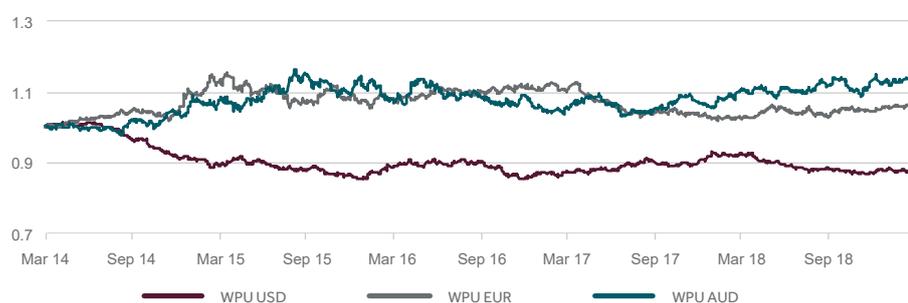


FTSE World Parity Unit (WPU)

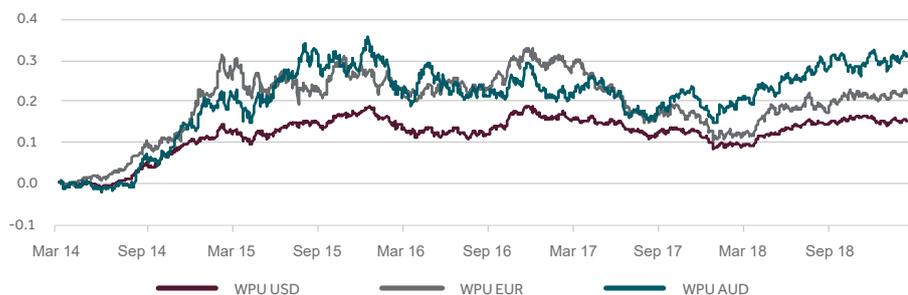
Data as at: 29 March 2019

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



FTSE WPU Performance and Volatility



Performance tables

	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE WPU / US Dollar	0.3	-0.5	0.3	-5.1	-1.9	-13.2	-0.6	-2.8	2.8	4.3	4.5
FTSE WPU / Euro	2.1	2.9	2.1	3.9	-0.4	6.6	-0.1	1.3	3.9	4.7	5.1
Euro / US Dollar	-1.8	-3.3	-1.8	-8.7	-1.5	-18.5	-0.5	-4.0	5.8	7.3	7.7
FTSE WPU / GB Pound	-1.9	-0.4	-1.9	2.2	8.2	11.1	2.7	2.1	6.4	9.1	7.7
GB Pound / US Dollar	2.3	-0.1	2.3	-7.1	-9.3	-21.8	-3.2	-4.8	8.0	10.6	8.5
FTSE WPU / Australian Dollar	-0.6	1.3	-0.6	2.5	6.2	13.3	2.0	2.5	6.0	6.5	6.7
Australian Dollar / US Dollar	0.9	-1.8	0.9	-7.4	-7.7	-23.4	-2.6	-5.2	7.5	8.9	9.4
FTSE WPU / Japanese Yen	1.2	-3.1	1.2	-1.2	-3.4	-6.7	-1.1	-1.4	5.1	7.0	6.9
US Dollar / Japanese Yen	0.9	-2.6	0.9	4.1	-1.5	7.5	-0.5	1.5	5.7	9.4	9.4
FTSE WPU / Swiss Franc	1.4	1.4	1.4	-1.3	2.0	-2.1	0.7	-0.4	3.6	4.4	6.0
US Dollar / Swiss Franc	1.0	2.0	1.0	4.0	4.0	12.7	1.3	2.4	4.7	6.9	7.9
FTSE WPU / Canadian Dollar	-1.9	2.8	-1.9	-1.7	1.3	5.1	0.4	1.0	5.4	6.3	6.5
US Dollar / Canadian Dollar	-2.2	3.4	-2.2	3.6	3.3	21.0	1.1	3.9	6.5	7.9	8.8

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

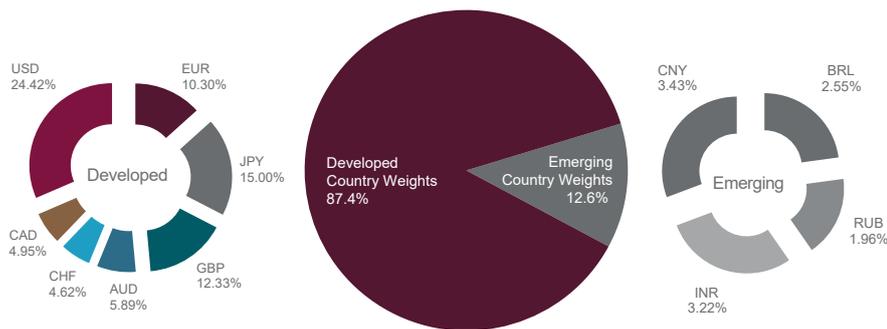
** Based on weekly annualised total returns using 52 weeks (Wednesday to Wednesday)

*** Based on monthly total returns

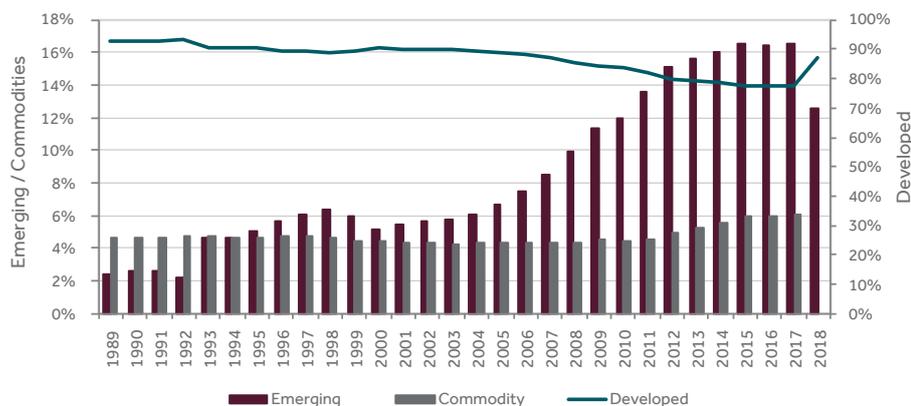
FEATURES

- 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: 1989-2017



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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 info@ftserussell.com

To learn more, visit www.ftserussell.com; or call your regional Client Services Team office:

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