



## FTSE World Parity Unit – Ground Rule Update

12 July 2018

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FTSE Russell would like to inform clients of methodology updates to the FTSE World Parity Unit ground rules effective in December 2018.

The changes are:

- Inclusion of the Mexican Peso
- Capping the weight of Developing currencies
- Excluding Oil, Gold and Silver from the eligible universe of securities

To facilitate the transition to the new methodology, FTSE Russell are making parallel index and constituent product files available. Effective from 3 December 2018 the parallel product files will be discontinued and the existing product files will contain the new methodology. No changes to the file formats will be made.

A Ground Rule document of the FTSE World Parity Unit (effective December 2018) which includes the new methodology has been published alongside the current rule book and can be found on the FTSE Russell website : [www.ftserussell.com](http://www.ftserussell.com)

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