

BEIJING BOSTON DUBAI HONG KONG LONDON MILAN MUMBAI NEW YORK PARIS SAN FRANCISCO SHANGHAI SYDNEY TOKYO

FTSE

FTSE Group ("FTSE") is a world-leader in the creation and management of indices. FTSE calculates and manages a comprehensive range of equity, fixed income, real estate, currency, commodity and non market-cap indices, on both a standard and custom basis. The company has collaborative arrangements with a number of stock exchanges, trade bodies and asset class specialists around the world.

FTSE indices are used extensively by investors world-wide for investment analysis, performance measurement, asset allocation, portfolio hedging and for creating a wide range of index tracking funds, derivatives and ETFs.

FTSE is an independent company owned by the London Stock Exchange Group.

www.ftse.com

Cürex Group

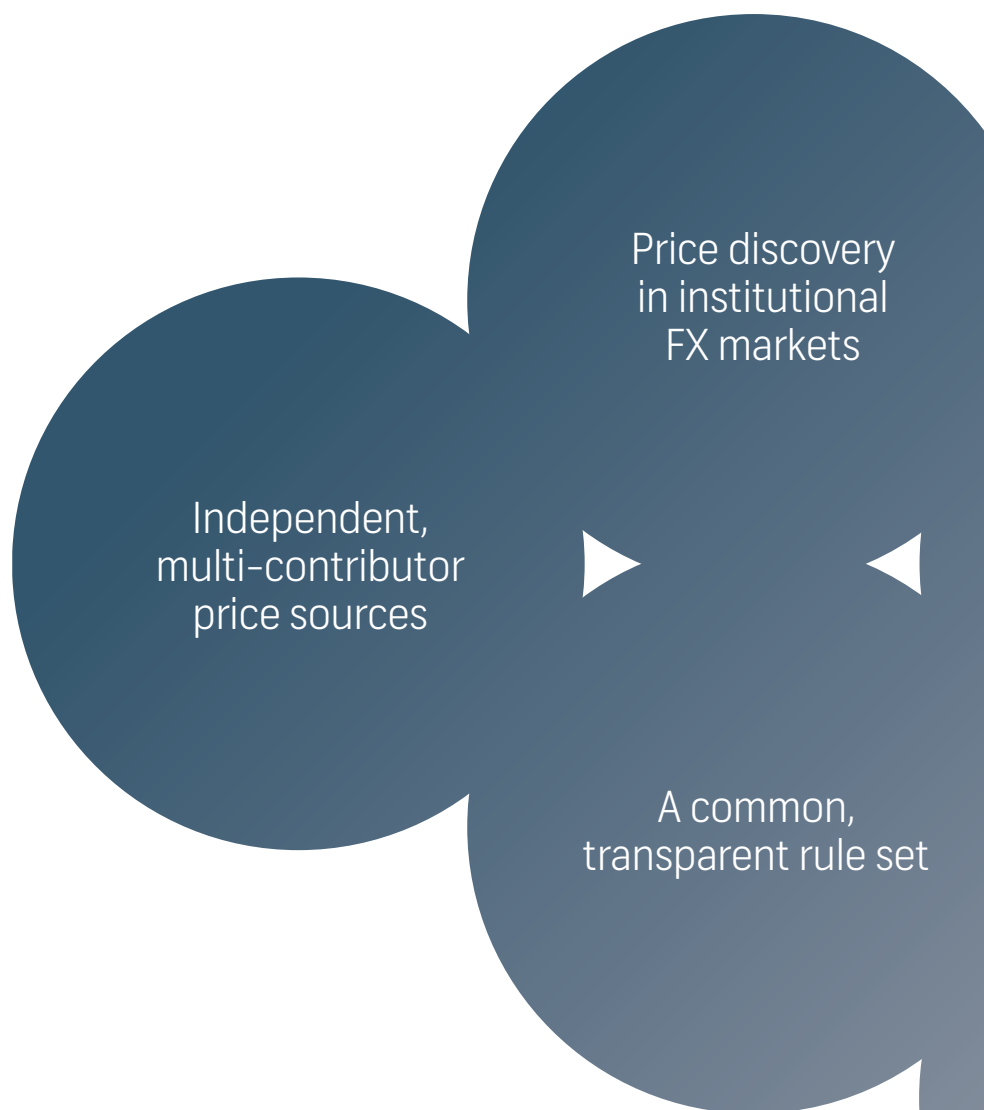
The Cürex Group of companies create innovative technologies that link institutional foreign exchange with global capital markets with executable FX indices and FX index-linked financial products enabling transparent price discovery, sustainable market liquidity and global connectivity with equal access for market participants.

www.curexgroup.com

Linking Institutional Foreign Exchange with Global Capital Markets.

By linking institutional OTC FX to global capital markets, the FTSE Cürex FX Index Series provides foundational valuation metrics and analytical tools for institutions seeking to approach, access and grow currency as an asset class.

Designed to be suitable for benchmarking the performance of currency strategies, and as an independent input for the creation and valuation of innovative currency investment, flow management, risk management and overlay products. The FTSE Cürex FX Index Series is transparent, reliable and flexible, accommodating the diverse and evolving requirements of the world's institutional FX market participants.



Key features.

Independence

Calculated, managed and governed in accordance with FTSE's world-renowned standards of index design, the FTSE Cürex FX Index Series incorporates multi-contributor price inputs and utilises a unique audit API in order to ensure the quality, independence and reliability of the indices.

Representativeness

The FTSE Cürex FX Index Series is based on executable bid/offer spreads contributed by major institutional FX liquidity providers, ensuring the indices provide an accurate real-time insight into executable prices available in the institutional FX market.

Executable

Unique connections with institutional liquidity providers ensure the FTSE Cürex FX Index Series is executable 24/5. FTSE Cürex Benchmark Execution can be accessed via Cürex FX ECN and with leading FX Intermediaries. Call your bank, custodian, ECN or FX data provider and request the FTSE Cürex Benchmark Execution Service.

Transparency

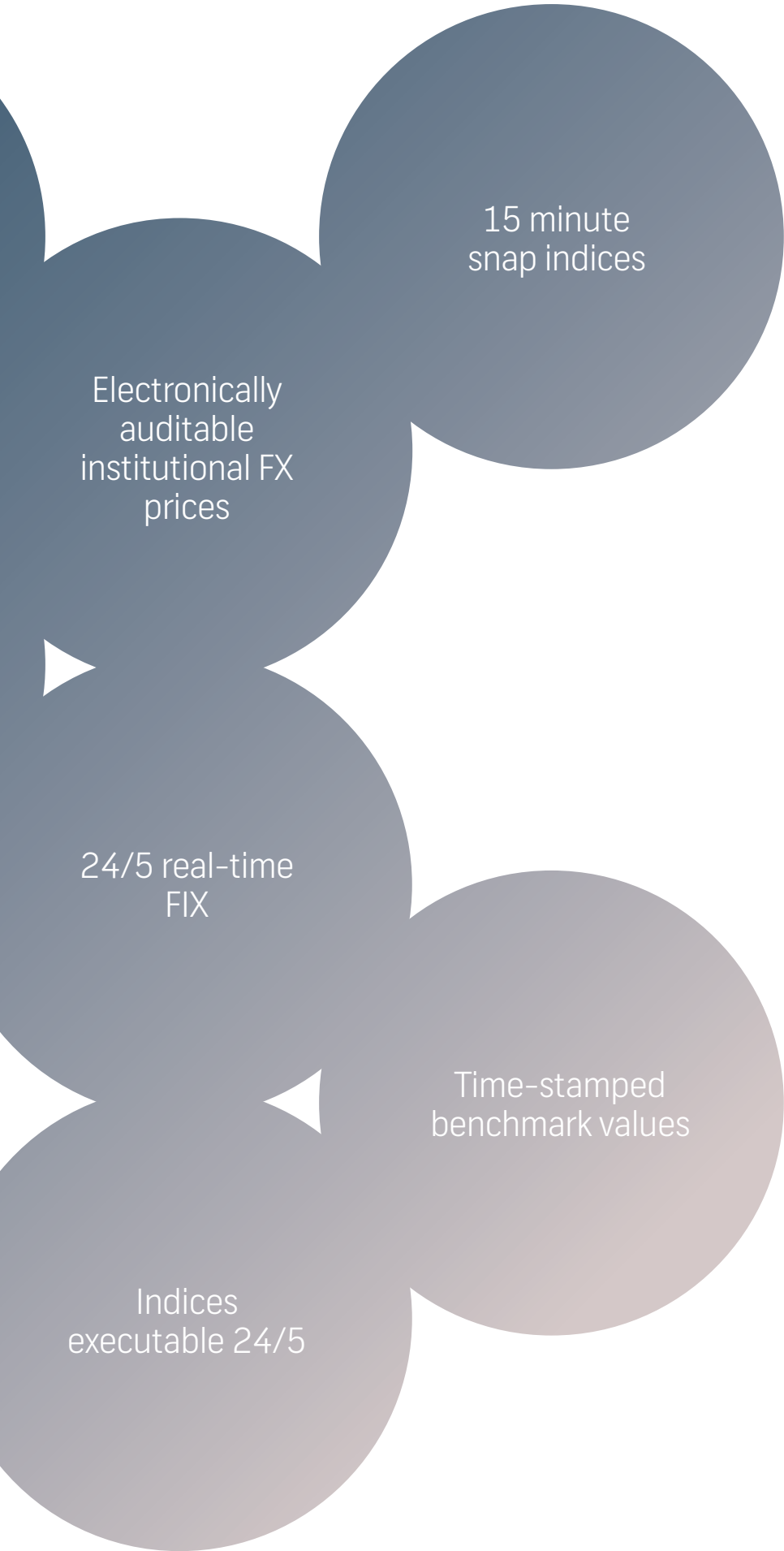
The transparency of our index methodology is second to none – the index series is managed according to a comprehensive publicly available set of rules, freely available at ftse.com.

Inclusivity

The FTSE Cürex FX Index Series offers an inclusive platform which embraces third party index and investment products concepts with custom index calculation and co-branding solutions for FX index product issuers, ensuring fair and equal accessibility to both buy and sell side market participants.

Strong Governance

The index series is overseen by an independent committee of experienced market practitioners who monitor that the index series ground rules are correctly applied and adhered to.



Evolving the Global Foreign Exchange Marketplace.

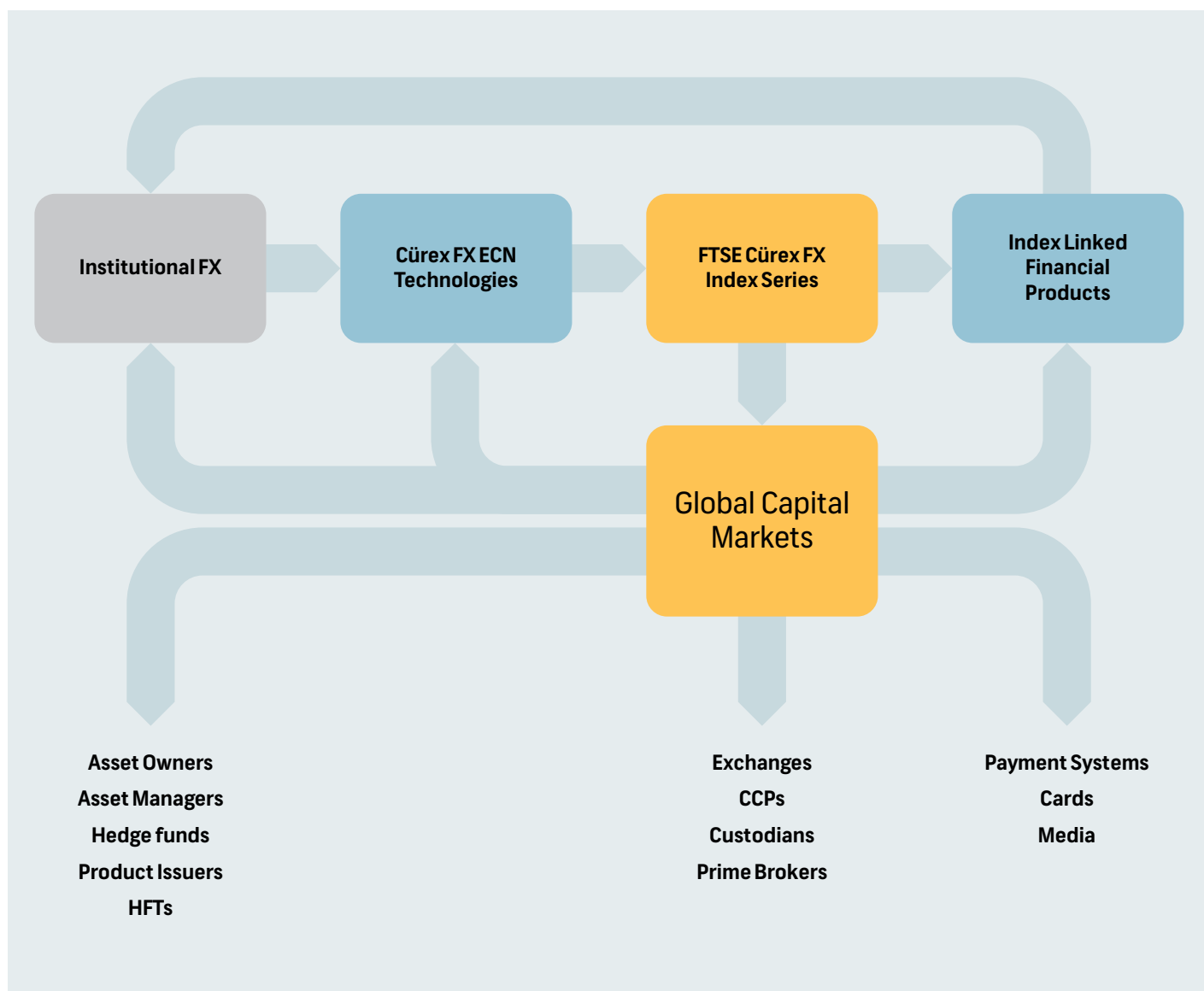
The FTSE Cürex FX Index Series provides independent executable benchmarks for currency baskets and constituent pairs calculated and published in real time 24/5.

By incorporating numerous innovative features, the FTSE Cürex FX Index Series sets itself apart from the other currency benchmarks, creating unique opportunities for product issuers and providing enhanced investment, flow and risk management tools for investors.

Creating Opportunities by Linking Institutional FX to Global Capital Markets.

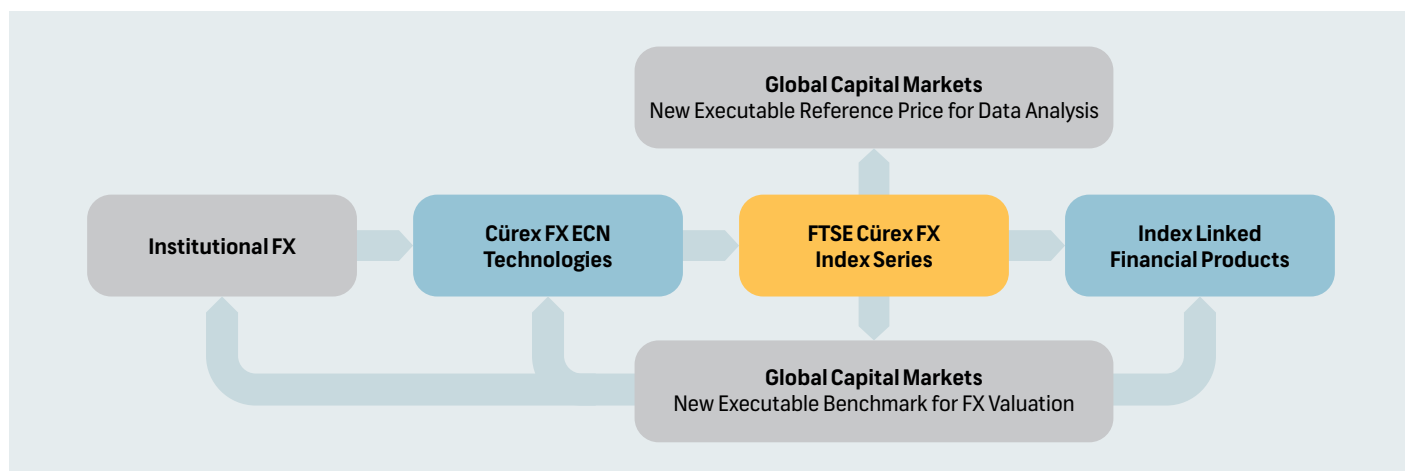
Benchmark FX Pairs and FX Baskets act as building blocks to enable the growth of FX as an asset class. By fuelling the evolution of currency investment products and risk management tools, the indices enhance FX access across global capital markets; whilst

the creation of custom currency overlays leverages the unique features of the FTSE CüreX FX Index Series to enable the management of currency risk within other asset classes.



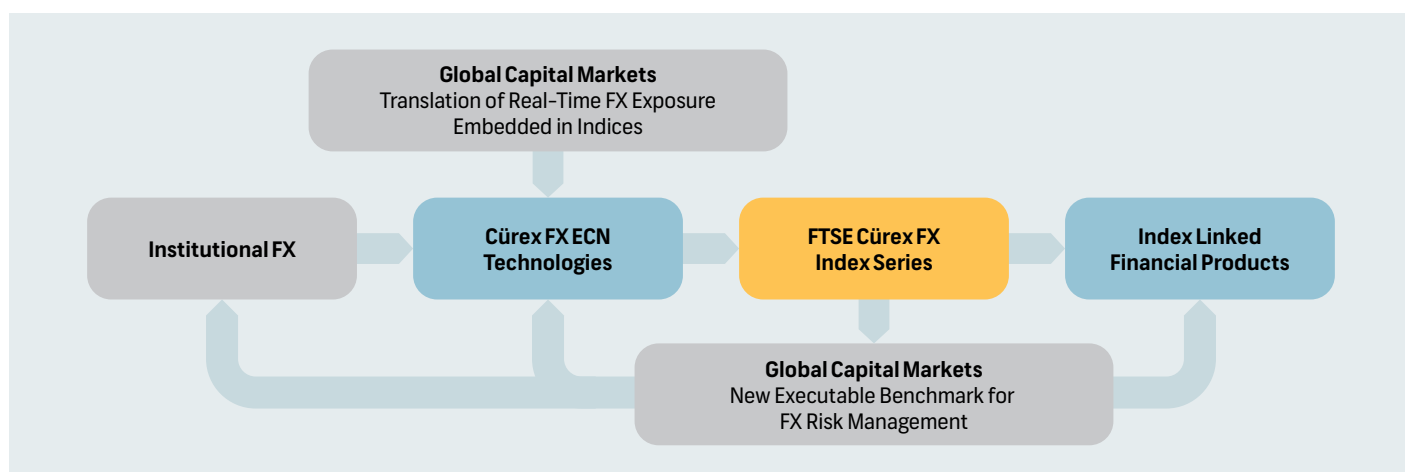
Flow Management Solutions.

24/5 real-time FIX currency pairs executable at Banks/SCNs and Custodians by request.



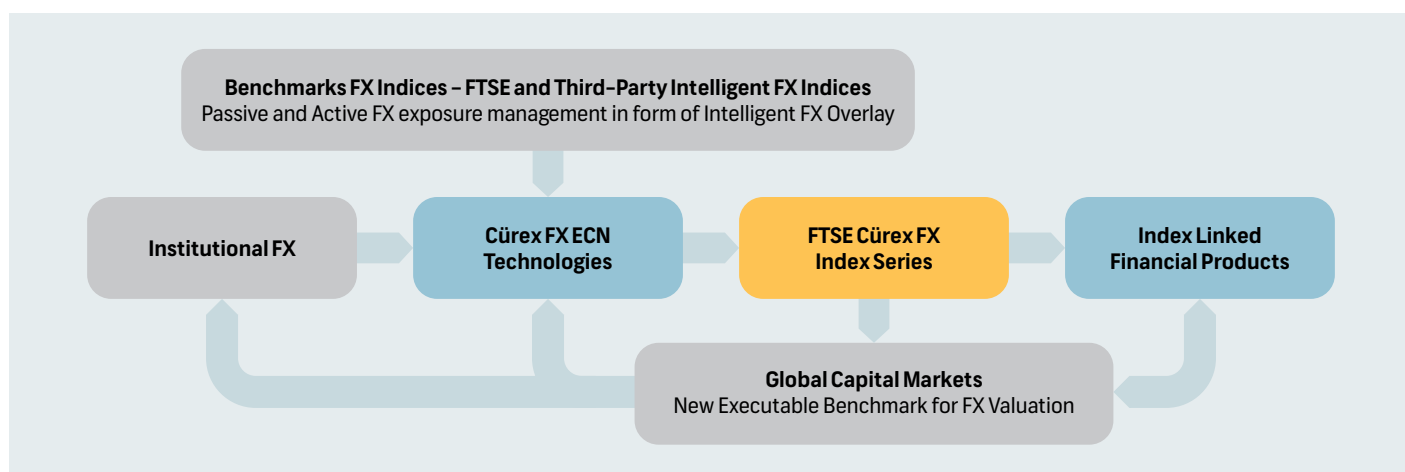
Risk Management Solutions.

New executable indices and custom overlay solutions enable management of FX risk within investment products and across asset classes.



Asset Management Solutions.

Executable indices provide enhanced FX performance benchmarks and independent inputs for the creation and valuation of investment products.



FTSE Cürex FX Index Series.

FTSE Cürex FIX

A series of benchmark indices for currency pairs with a depth factor of 1 million base currency units and a notional factor of 1 base currency unit. Indices are available in streaming, 15 minute snaps and End of Day versions. These indices act as the foundational valuation metric for institutions seeking to access, approach and grow currency as the asset class.

FTSE Cürex Benchmark FX Basket Index Series

A series of benchmark indices for equally-weighted currency baskets with a depth factor of 1 million base currency units and a notional factor of 1 base currency unit. Indices are available in streaming, 15 minute snaps and End of Day versions.

FTSE Cürex FX DANI Rate Index Series

Daily Accrued Net Interest (DANI) – the overnight rate quoted in currency units and interest rate equivalents. DANI is available as an End of Day product only.

FTSE Cürex FX Total Return Index Series

A series of benchmark indices for currency pairs and baskets, representing the total return received by an investor.

FTSE Cürex Custom FX Pairs

A series of benchmark indices for currency pairs with a selection of alternative depth and notional factors.

FTSE Cürex Custom FX Baskets

A series of benchmark indices for currency baskets with a selection of alternative depth & notional factors.

FTSE Cürex FX Benchmark Baskets.

Designed as benchmarks for the performance of currency strategies, the FTSE Cürex FX Benchmark Basket Index Series measure the value of equally weighted baskets of reference currencies against a single base currency. The indices are rebalanced weekly under a transparent rule set.

FTSE Cürex FX Benchmark USDG7

A benchmark index measuring the value of the US Dollar against seven developed market currencies (AUD, CAD, CHF, EUR, GBP, JPY, NZD).

FTSE Cürex FX Benchmark USDG8

A benchmark index measuring the value of the US Dollar against eight developed market currencies including the Chinese Renminbi (AUD, CAD, CHF, CNH, EUR, GBP, JPY, NZD).

FTSE Cürex FX Benchmark USDG20

A benchmark index measuring the value of the US Dollar against twenty global currencies (AUD, CAD, CHF, CNH, EUR, GBP, HKD, ILS, JPY, MXN, NOK, NZD, PLN, RON, RUB, SEK, SGD, THB, TRY, ZAR).

FTSE Cürex FX Benchmark USDE8

A benchmark index measuring the value of the US Dollar against eight global emerging market currencies (CZK, HUF, MXN, PLN, RUB, THB, TRY, ZAR).

FTSE Cürex Reciprocal FX Benchmark Baskets.

FTSE Cürex FX Benchmark G7USD

A benchmark index measuring the value of seven developed market currencies (AUD, CAD, CHF, EUR, GBP, JPY, NZD) in US Dollar terms.

FTSE Cürex FX Benchmark G8USD

A benchmark index measuring the value of eight developed market currencies and the Chinese Renminbi (AUD, CAD, CHF, CNH, EUR, GBP, JPY, NZD) in US Dollar terms.

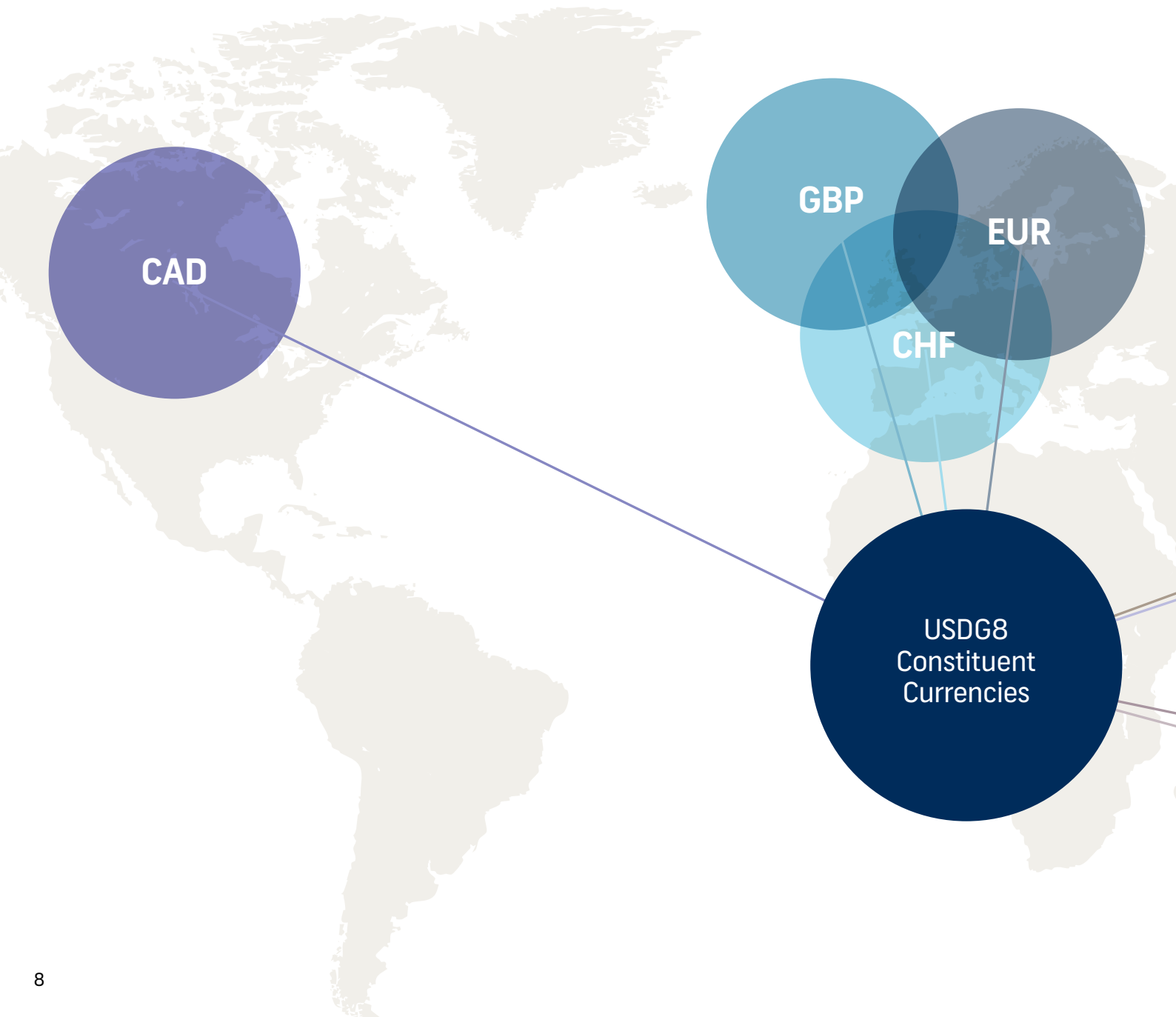
FTSE Cürex FX Benchmark G20USD

A benchmark index measuring the value of twenty global currencies (AUD, CAD, CHF, CNH, EUR, GBP, HKD, ILS, JPY, MXN, NOK, NZD, PLN, RON, RUB, SEK, SGD, THB, TRY, ZAR) in US Dollar terms.

FTSE Cürex FX Benchmark E8USD

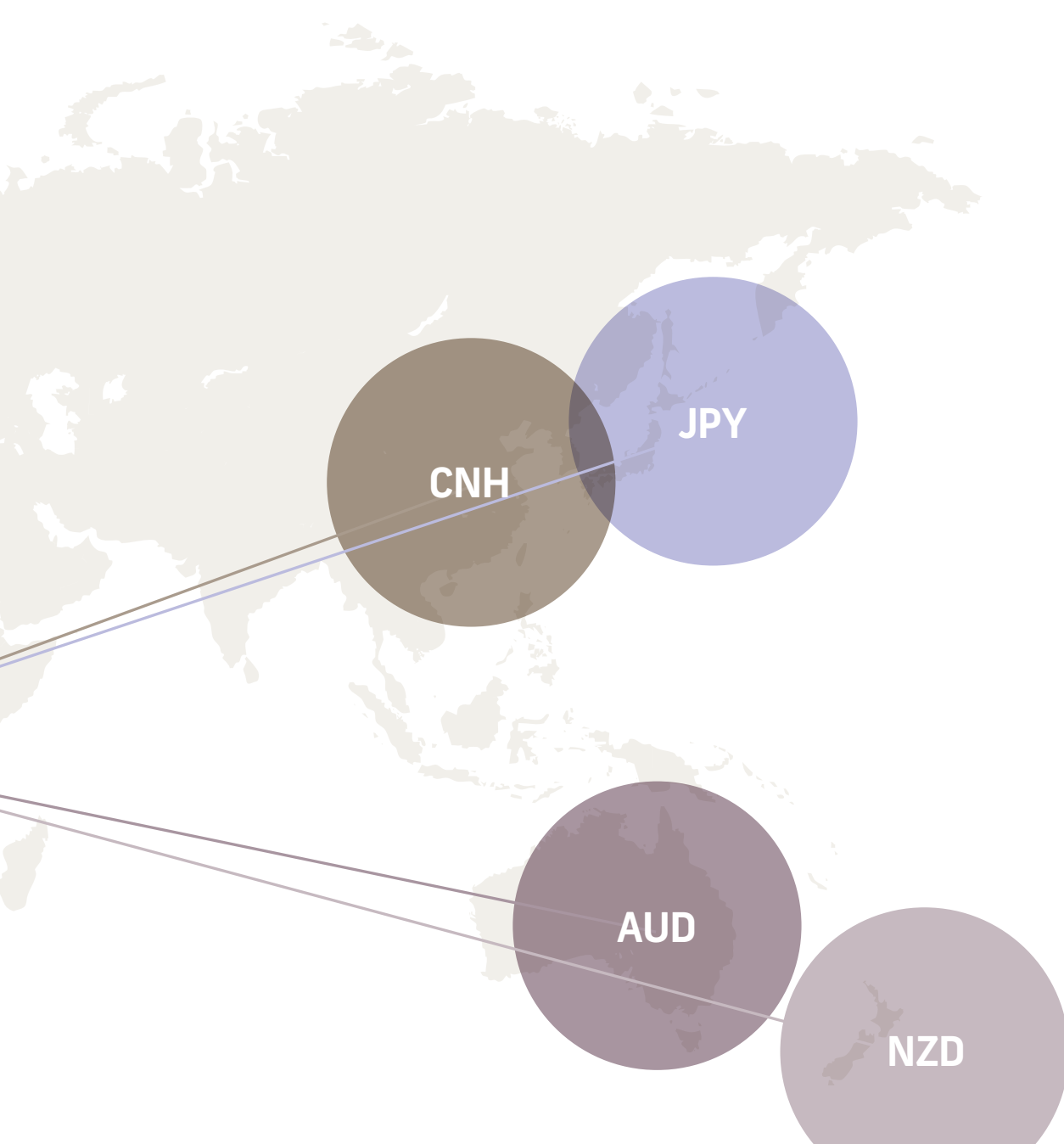
A benchmark index measuring the value of eight global emerging market currencies (CZK, HUF, MXN, PLN, RUB, THB, TRY, ZAR) in US Dollar terms.

In Focus.
FTSE Cürex FX Benchmark
USDG8 Index.

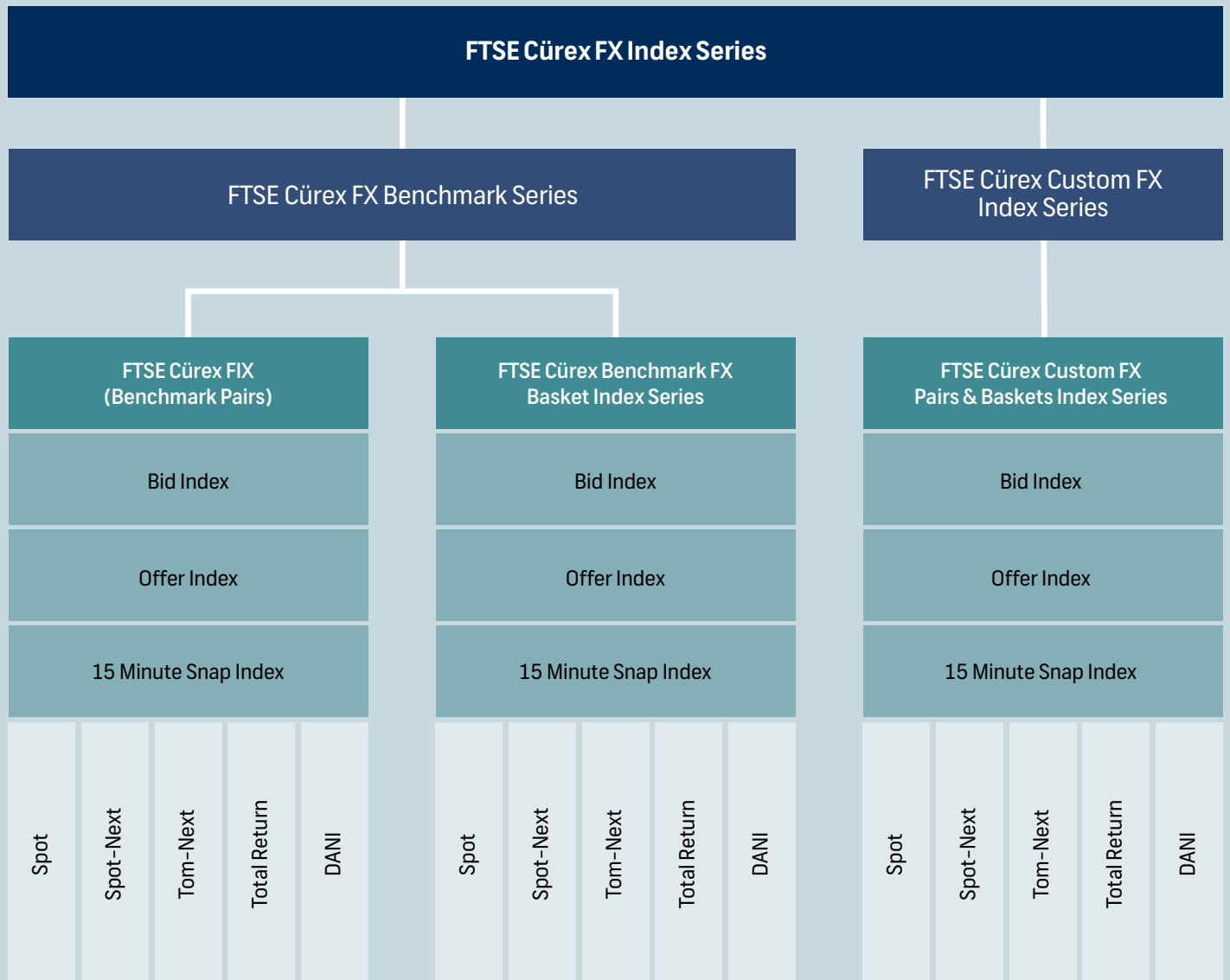


The indices act as a 24/5 FIX, providing a foundational valuation metric for institutions to measure the performance of the US Dollar, providing a suitable benchmark for the performance of active FX asset managers.

By combining seven developed market currencies and the Chinese Renminbi on an equally weighted basis, the FTSE Cürex FX Benchmark USDG8 Index provides exposure to currencies key to global finance and commodity trading as well as the most important emerging Asian reserve currency. This unique formula creates a differentiated informational output for investors seeking exposure to 'risk on / risk off' trades.



FTSE Cürex FX Index Series Family Tree.



Index Distribution.

FTSE product packages provide detailed data for our published indices. The data products offer an array of service options to meet all requirements.

Structured on a file-by-file basis, investors can access FTSE Cürex FX Index Series packages via either File Transfer Protocol (FTP) directly from FTSE or via a one of FTSE's third-party distributors.

Real-Time Streaming

Real-time indices are available to support price discovery and tradable products. Streaming values are published 24/5 and throttled to a rate of 2,000 updates per second.

15 Minute Snaps

A mid-match value published in real-time every 15 minutes, 24/5 supporting product valuation and client reporting processes.

End of Day

Published at 22:00 GMT each day to support product valuation and client reporting processes. The end of day file includes the FTSE Cürex FX DANI Rate Indices.

Historical Data

10 years of historical data is available for purposes of research, modelling and analysis.

Data Distribution Licenses

A FTSE license is required to:

- Allow users to pass FTSE data to third parties or clients
- Launch any product whose performance is linked to the value of a FTSE Index
- Use the FTSE name, name of an index or trademarks in the marketing of a product

For more information on any of FTSE's products please visit www.ftse.com or contact info@ftse.com.

Benchmark Currency Pairs	Benchmark Currency Baskets	Custom Currency Pairs	Custom Currency Baskets
Spot, Spot-Next, Tom-Next, Total Return & Overnight Rates (DANI)			
Bid, Offer & Mid-Match Indices			
Streaming Real-Time, 15 Minute Snaps, Delayed, End of Day			
Direct from FTSE, or via major global vendors			
Australian Dollar, British Pound, Canadian Dollar, Czech Koruna, Danish Krone, Euro, Hong Kong Dollar, Hungarian Forint, Israeli Shekel, Japanese Yen, Mexican Peso, New Zealand Dollar, Norwegian Krone, Polish Zloty, Romanian Leu, Russian Rouble, Singapore Dollar, South African Rand, Swedish Krona, Swiss Franc, Thai Baht, Turkish New Lira, US Dollar, Chinese Yuan			

FTSE Cürex FX Index Series

FTSE Cürex FIX

Flow
Management
Solutions

FTSE



Asset
Management
Solutions

Risk
Management
Solutions

The FTSE Cürex FX Index Series is calculated by FTSE International Limited ("FTSE") using proprietary methodologies developed by FTSE, Cürex Index Data Systems LLC ("Cürex") or their respective Affiliates. All rights in the Index Series vest in FTSE and Cürex. "FTSE®" is a trade mark of the London Stock Exchange Group companies and is used by FTSE under licence. "Cürex" is a registered trademark of Cürex Innovations LLC. Neither FTSE, Cürex nor their Affiliates or licensors shall be liable (including in negligence) for any loss arising out of use of the FTSE Cürex FX Index Series.