



Markit iBoxxFX[®] Trade-Weighted Indices

Markit iBoxxFX Trade-Weighted Indices are based on central banks' basket exchange rates which track the performance of a currency against a defined basket of currencies.

The following currency indices are calculated:

AUD, CAD, CHF, EUR, GBP, JPY, NOK, NZD, SEK and USD.

Each basket is limited to the five currencies with the largest weights in the relevant central bank's official index. The indices enable market participants to express a view on one currency rather than taking bilateral views with single currency crosses.

	EUR		USD		JPY		GBP	
Reference index	EER- 21		Major Currencies Index		BOJ Effective ERI		Sterling ERI	
Baskets & weights (%)	USD	34.44	EUR	38.32	USD	48.93	EUR	66.19
	GBP	31.28	CAD	31.67	EUR	36.28	USD	21.84
	JPY	14.59	JPY	17.80	GBP	6.44	JPY	5.26
	CHF	11.25	GBP	8.90	CAD	4.77	CHF	4.08
	SEK	8.44	CHF	3.31	AUD	3.58	SEK	2.63
Constant factor	48.9853922973567		35.3692367346807		12944.2633464753		45.314212801333	

	NZD		NOK		SEK		CHF	
Reference index	Trade-Weighted ERI		Norges Bank TWI		Swedish TCW Index		CHF Export-Weighted ERI	
Baskets & weights (%)	USD	30.23	EUR	50.64	EUR	62.02	EUR	75.24
	EUR	27.97	SEK	20.84	USD	12.85	USD	12.27
	AUD	21.26	DKK	10.19	GBP	12.77	GBP	6.19
	JPY	14.25	USD	9.29	DKK	6.19	JPY	4.67
	GBP	6.29	GBP	9.04	NOK	6.17	CAD	1.63
Constant factor	104.407848012792		433.901937087939		784.224683840943		124.874214383802	

	CAD		AUD	
Reference index	CERI		Reserve Bank of Australia TWI	
Baskets & weights (%)	USD	81.50	JPY	36.41
	EUR	9.96	EUR	24.18
	JPY	5.64	USD	20.83
	GBP	2.90	NZD	9.97
			GBP	8.61
Constant factor	123.234200614329		30.5407757616189	

Index Construction

FX rates are derived from the spot mid rates vs. the USD. The geometric average method is used to calculate the indices.

Financial
Information
Services

www.markit.com
info@markit.com

North America

New York: +1 917 441 6658

Toronto: +1 416 777 4485

Dallas: +1 972 560 4420

Europe

London: +44 20 7260 2000

Amsterdam: +31 20 502 5800

Frankfurt: +49 69 299 868 140

Asia

Singapore: +65 6499 0099

Sydney: +61 2 90 89 89 80

Tokyo: +81 3 6402 0130

Index Rebalancing

The country weights in the indices are rebalanced annually on 31 December. Changes are published on www.iBoxxFX.com by 24 December.

Index Calculation

Index fixings are calculated twice daily using the relevant WM / Reuters spot rates:

- 4:00 pm London for European close
- 9:00 pm London for US close.

Real-time indices are published on Reuters. Calculation is tick-by-tick from Monday 10 am Wellington to Friday 4 pm NY time. The Reuters live feeds are used for index calculation.

Constant Factor

A constant factor is applied to ensure accurate chain-linking of the index when the currency basket weights are revised annually.

Data History & Analytics

Index histories start on 31 December 2001.

Access to Data

Markit iBoxxFX Trade-Weighted Indices are available to registered users free of charge on www.iBoxxFX.com and Reuters. The complete end-of-day fixings and historical volatilities are available via an FTP service.

Name	Reuters RICs			ISIN
	EU Fixing	US Fixing	Real-Time	
iBoxxFX AUD TWI	IBOXXFXAUDE	IBOXXFXAUDU	IBOXXFXAUD	GB00B1CD9Q29
iBoxxFX CAD TWI	IBOXXFXCADE	IBOXXFXCADU	IBOXXFXCAD	GB00B1CD9R36
iBoxxFX CHF TWI	IBOXXFXCHFE	IBOXXFXCHFU	IBOXXFXCHF	GB00B1CD9S43
iBoxxFX EUR TWI	IBOXXFXEURE	IBOXXFXEURU	IBOXXFXEUR	GB00B1CD9T59
iBoxxFX GBP TWI	IBOXXFXGBPE	IBOXXFXGBPU	IBOXXFXGBP	GB00B1CD9V71
iBoxxFX JPY TWI	IBOXXFXJPYE	IBOXXFXJPYU	IBOXXFXJPY	GB00B1CD9W88
iBoxxFX NOK TWI	IBOXXFXNOKE	IBOXXFXNOKU	IBOXXFXNOK	GB00B1CD9X95
iBoxxFX NZD TWI	IBOXXFXNZDE	IBOXXFXNZDU	IBOXXFXNZD	GB00B1CD9Y03
iBoxxFX SEK TWI	IBOXXFXSEKE	IBOXXFXSEKU	IBOXXFXSEK	GB00B1CD9Z10
iBoxxFX USD TWI	IBOXXFXUSDE	IBOXXFXUSDU	IBOXXFXUSD	GB00B1CDB009

More Information on Markit iBoxx

iBoxx is a registered trademark of Markit Indices Limited, a wholly-owned subsidiary of Markit Group, and may not be used without the owner's written permission. A license is required to refer to or use any Markit iBoxx index in any financial products.

Index levels and data are published on www.markit.com

For additional information and licensing opportunities please visit www.markit.com, contact iBoxx@markit.com, or call **+49 69 299 868 140**.

The Markit iBoxxFX® Trade-Weighted Indices are based on central banks' basket exchange rates which track the performance of a currency against a defined basket of currencies.

www.markit.com
info@markit.com

North America

New York: +1 917 441 6658
 Toronto: +1 416 777 4485
 Dallas: +1 972 560 4420

Europe

London: +44 20 7260 2000
 Amsterdam: +31 20 502 5800
 Frankfurt: +49 69 299 868 140

Asia

Singapore: +65 6499 0099
 Sydney: +61 2 90 89 89 80
 Tokyo: +81 3 6402 0130