

Russell US Indexes - Ground Rule Update

25 June 2020

FTSE Russell would like to inform clients of the following update to the Russell US Indexes Construction and Methodology which are effective immediately:

Section 5: Defining Eligible Securities (update in bold)

5.7 Exchange and Segment requirements

5.7.1 In construction of its equity indexes, FTSE Russell reviews each exchange considering closing mechanism, **availability of real-time prices**, regulatory requirements for each exchange segment, settlement, trading rules and recognition of the exchange by the governing regulatory body. Following review of US exchanges, the following markets are deemed eligible. There is no minimum number of securities required for the Russell U.S. indexes.

Eligible U.S. Exchanges: CBOE, NYSE, NYSE American, NASDAQ, ARCA.

An updated copy of the Russell US Indexes Construction and Methodology (v4.6) is now available using the following link: Russell-US-indexes.pdf

Or on the FTSE Russell website: www.ftserussell.com

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