

## Guide to the Calculation of the FTSE DAR Digital Asset Prices and FTSE DAR Reference Prices - Update

## 24 November 2022

FTSE Russell would like to inform clients of the following updates to the calculation of the FTSE DAR Digital Asset Prices effective from 28 November 2022 at 21:00:15 UTC.

USD Coin (USDC), a Stablecoin, will now be eligible as a trading pair for each digital asset price. In addition, the price window which is the basis of the conversion rates for Digital Assets and Stablecoin pairs will consist of the most recent 15 minutes of price and volume data.

An updated copy of the Guide to the Calculation of the FTSE DAR Digital Asset Prices and FTSE DAR Reference Prices (v1.2) is now available using the following link:

Guide\_to\_the\_Calculation\_of\_FTSE\_DAR\_Digital\_Asset\_Prices\_and\_Reference\_Prices\_Fixes.pdf (ftserussell.com)

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

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