Guide to the Calculation of Tradeweb FTSE Gilt Closing Prices - Update

22 February 2019

FTSE Russell would like to inform clients of the following update to the Guide to the Calculation of Tradeweb FTSE Gilt Closing Prices which is effective immediately.

Section 6: Price Challenges – addition of the rule highlighted below:

6.1. Tradeweb and FTSE Russell have established a means by which clients can query or challenge the price or other measures of value of any gilt which has been calculated using the reference pricing methodology.

6.1.1 Users who wish to challenge a price or other measure of value can do so using the following link:

http://www.tradeweb.com/Institutional/Services/Gilt-Closing-Prices/

6.1.2 Clients contacting FTSE Russell with the intention of challenging a price, or with a query that may reasonably be expected to result in a challenge, will be referred to Tradeweb and the above link. FTSE Russell will subsequently contact Tradeweb to check whether a challenge was made, and the outcome.

6.1.3 Clients submitting a query will receive an email acknowledgement. Details of the resolution of the issue will be further communicated to the client in a timely manner. Where files are republished all clients using the price service will be notified by email.

6.1.4 Details of challenges and ensuing actions will be tracked and reported on a quarterly basis to the FTSE Russell EMEA Fixed Income Advisory Committee

An updated copy of the Guide to the Calculation of Tradeweb FTSE Gilt Closing Prices (v1.7) is now available using the following link:
https://www.ftse.com/products/downloads/Guide_to_the_Calculation_of_Tradeweb_FTSE_Gilt_Closing_Prices.pdf
Or on the FTSE Russell website: www.ftserussell.com

For further information please contact FTSE Russell Client Services at info@ftserussell.com or call:

Australia	+1800 653 680
Hong Kong	+852 2164 3333
Japan	+81 3 4563 6346
London	+44 (0) 20 7866 1810
New York	+1866 551 0617

Alternatively please visit our website at www.ftserussell.com