

FTSE UK Index Series - Ground Rule Update

23 July 2020

FTSE Russell would like to inform clients of the following clarification updates to the FTSE UK Index Series Ground Rules which is effective immediately:

Appendix D: Volume Data used in Liquidity Screen (addition in bold)

For the purposes of the FTSE UK Index Series liquidity screen, volume data will be aggregated from those venues exhibiting a market share of greater than 2%. **The trading venues are reviewed annually and assessed using volume data from the first business day of February of the previous year to the last business of January of the current year. Any changes to the trading venues will be announced and reflected in the FTSE UK Index Series Ground Rules following the March quarterly review and will become effective from the June annual review.**

Venues meeting the criteria are detailed below:

- London Stock Exchange
- Cboe CXE
- Cboe BXE
- Cboe OTC

Please note that Turquoise has been deleted from the list of venues as it no longer meets the minimum market share criteria.

An updated copy of the FTSE UK Index Series Ground Rules (v14.3) is now available using the following link: [FTSE_UK_Index_Series.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

[Terms of Use](#) | Copyright © 2020 FTSE Russell