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FTSE Global Equity Index Series – Ground Rule Update

29 August 2024

FTSE Russell would like to inform clients of the following clarifications to the FTSE Global Equity Index Series Ground Rules which are effective immediately.

Appendix C: Calculation Schedule - clarification in bold below

Normal schedule

- 1.1 The FTSE Global Equity Index Series are calculated once daily at approximately 21:30 to 22:00 London time, shortly after the close of North American securities markets. Selected indices within the series are calculated on a real-time basis, see below.
- 1.2 The Index Series are calculated every weekday when one or more of the constituent markets are open; however on 1 January, the indices may not be disseminated. With the exception of rule 1.3 below, there is no separate calculation to accommodate the Saturday or Sunday opening of any market.
- For markets which are closed during Monday to Friday, either due to a market holiday or a non-trading day, the close price from the last trading day is used within the index calculation on the day the market is closed. For the avoidance of doubt, for Middle Eastern markets which are closed on a Friday, Thursday's index close price is used within the index calculation on Friday and is used as the basis for the open price on the following Monday.**
- 1.3 In cases where a market has ad-hoc weekend trading and a market holiday on the Monday following that ad-hoc trading, FTSE Russell will use the closing prices of the weekend trading in Monday's end-of-day index calculation. For the avoidance of doubt, markets which routinely trade at the weekend (e.g. most Middle Eastern markets) will not have their weekend closing prices used in the calculation on a Monday market holiday.

An updated copy of the FTSE Global Equity Index Series Ground Rules (v13.1) is now available using the following link: [ftse-global-equity-index-series-ground-rules.pdf](https://www.ftserussell.com/ftse-global-equity-index-series-ground-rules.pdf)

Or on the FTSE Russell website: <http://www.lseg.com/en/ftse-russell/>

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

Australia	+61 (0) 2 7228 5659
Hong Kong	+852 2164 3333
Japan	+81 3 6441 1430
London	+44 (0) 20 7866 1810
New York	+1877 503 6437

Alternatively please visit our website at [lseg.com/ftse-russell](https://www.lseg.com/ftse-russell)

