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Real Time Status Definitions

v1.4

This document applies to any index series with Real Time indices.

FTSE RUSSELL
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In publication of real time index values, FTSE Russell ensures that data quality is maintained through the monitoring of all data inputs to the dissemination of index values. FTSE Russell monitors and alerts on input data breaches of predefined (index level) warning or error thresholds and incomplete input records both intraday and at index close. The receipt of input data outside of expected market hours for the index is also monitored and alerted.

Under normal circumstances, the dissemination of real time values are marked with a status of Normal (Firm) or Closed. However, in cases where missing or anomalies in data have been identified, FTSE Russell will investigate the issue to resolution, with the real time index value status denoted as either Held or Indicative. These indicate that FTSE Russell is actively researching a potential issue, index users should consider the data advisory and should continue to monitor closely for updates until the status is updated to Normal (Firm) or Closed.

Real time status definitions:

A. **Normal (Firm) 'N'** status denotes that the index is calculating without issue. The index is calculated on actual trades generated by the underlying market(s) of the index. The Official Closing Index is the last index value calculated at the end of the Normal (Firm) period using the closing prices from the underlying market(s) of the index.

B. **Closed ('C' = Closed, no issues)** The indices have ceased all calculations for the trading day. The message 'CLOSE' will be displayed as 'C' against the index value calculated by FTSE Russell. A status of "Closed" is reached when all the underlying market(s) of the index have closed for the trading day, all constituent prices have been received and no alerts exist across the index universe. The index is considered to be closed and final.

C. **Held status** occurs when an index has exceeded *pre-set operating parameters and the calculation has been suspended pending resolution of a potential issue. The message status 'Held' will be displayed as 'H' against the last index value calculated by FTSE Russell. "Held" status will exist until it is determined that the breach is valid or corrected. Once the alert is cleared, the index will revert to descriptions of "Normal (Firm) or Closed".

   *Pre-set operating parameters/thresholds are set at an index level and are defined based on normal volatility within asset classes held within a particular index. Held (H) status is published when predetermined index thresholds are breached.

D. **Indicative status** occurs if there is a potential system problem or situation in the market that is judged to affect the quality of the constituent prices while an index is being calculated. The message status 'I' will be displayed against the index value calculated by FTSE Russell. As with a "Held" status, the index will return to "Normal (Firm) or Closed" after the values have been confirmed by FTSE Russell as being valid and the underlying index data is confirmed as correct.

Further information

For further information on FTSE Russell Indexes please visit www.lseg.com/en/ftse-russell/ or e-mail info@ftserussell.com.

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