

# Closing Prices used for Index Calculation

v4.6

This document applies to any index series where specifically referenced in the Ground Rules.



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# Closing prices used for index calculation

All exchange closing prices are sourced via market data vendors. The availability of real time prices from Refinitiv is required for a market to be eligible for FTSE Russell real time indices.

All times detailed are local except where otherwise stated.

| Country            | Market classification                          | Price used  |
|--------------------|--|---|
| Argentina          | Unclassified                                   | Buenos Aires Stock Exchange (BCBA) – Last Trade Price   |
| Australia          | Developed                                      | Australian Securities Exchange (ASX) – Official Closing Price (Auction)   |
| Austria            | Developed                                      | Wiener Boerse AG – Official Closing Price (Auction)   |
| Bahrain            | Frontier                                       | Bahrain Stock Exchange – Last Trade Price   |
| Bangladesh         | Frontier                                       | Dhaka Stock Exchange – Official Closing Price (VWAP)  |
| Belgium/Luxembourg | Developed                                      | NYSE Euronext – Official Closing Price (Auction)  |
| Botswana           | Frontier                                       | Botswana Stock Exchange – Last Trade Price  |
| Brazil             | Advanced Emerging                              | Sao Paulo Stock Exchange (BOVESPA) – Official Closing Price (Auction)   |
| Bulgaria           | Frontier                                       | Bulgarian Stock Exchange – Last Trade Price   |
| Canada             | Developed                                      | Toronto Stock Exchange (TSX) – Official Closing Price (Market on Close)<br>Cboe Canada – Official Closing Price (Auction)   |
| Chile              | Secondary Emerging                             | Santiago Stock Exchange – Official Closing Price (VWAP)   |
| China              | China A – Secondary Emerging                   | Shanghai Stock Exchange (SSE) – Official Closing Price (Auction)<br>Shenzhen Stock Exchange (SZSE) – Official Closing Price (Auction)   |
|                    | China B – Secondary Emerging                   | Shanghai Stock Exchange (SSE) – Official Closing Price (Auction)<br>Shenzhen Stock Exchange (SZSE) – Official Closing Price (Auction)   |
|                    | China H, Red Chip, P Chip – Secondary Emerging | HKEx (Hong Kong Stock Exchange) – Official Closing Price (Auction)  |
|                    | N Shares – Secondary Emerging                  | NYSE (New York Stock Exchange) – Official Closing Price (Auction)<br>NYSE Arca – Official Closing Price (Auction)<br>Nasdaq National Market System – Official Closing Price (Closing Cross) |
|                    | S Chips – Secondary Emerging                   | Singapore Stock Exchange (SGX) – Official Closing Price (Auction)   |
| Colombia           | Secondary Emerging                             | Bolsa De Valores De Colombia – Last Trade Price   |
| Cote d'Ivoire      | Frontier                                       | Bourse Regionale des Valeurs Mobilieres – Last Trade Price  |
| Croatia            | Frontier                                       | The Zagreb Stock Exchange – Official Closing Price (VWAP)   |
| Cyprus             | Frontier                                       | Cyprus Stock Exchange – Official Closing Price (Auction)  |
| Czech Republic     | Advanced Emerging                              | Prague Stock Exchange (PSX) – Official Closing Price (Auction)  |
| Denmark            | Developed                                      | Nasdaq Copenhagen) – Official Closing Price (Auction)   |
| Egypt              | Secondary Emerging                             | The Egyptian Exchange – Official Closing Price (Auction)  |

Closing Prices used for Index Calculation, v4.6, July 2024

| Country       | Market classification | Price used   |
|---------------|-----------------------|--|
| Estonia       | Frontier              | Nasdaq Tallinn – Official Closing Price (Auction)  |
| Finland       | Developed             | Nasdaq Helsinki – Official Closing Price (Auction)   |
| France        | Developed             | NYSE Euronext – Official Closing Price (Auction)   |
| Germany       | Developed             | Deutsche Borse (XETRA) – Official Closing Price (Auction)  |
| Ghana         | Frontier              | Ghana Stock Exchange – Official Closing Price (VWAP)   |
| Greece        | Developed             | Athens Exchange SE – Official Closing Price (Auction)  |
| Hong Kong     | Developed             | HKEX (Hong Kong Exchanges and Clearing) – Official Closing Price (Auction)   |
| Hungary       | Advanced Emerging     | Budapest Stock Exchange – Last Trade Price   |
| Iceland       | Secondary Emerging    | Nasdaq Iceland – Official Closing Price (Auction)  |
| India         | Secondary Emerging    | National Stock Exchange of India (NSE) – Official Closing Price (VWAP)   |
| Indonesia     | Secondary Emerging    | Indonesia Stock Exchange (IDX) – Official Closing Price (Auction)  |
| Ireland       | Developed             | Irish Stock Exchange – Official Closing Price (Auction)  |
| Israel        | Developed             | Tel Aviv Stock Exchange – Official Closing Price (Auction)   |
| Italy         | Developed             | Borsa Italiana SpA – Closing Price (Auction)   |
| Japan         | Developed             | Tokyo Stock Exchange (TSE) – Official Closing Price (Auction)  |
| Jordan        | Frontier              | Amman Stock Exchange – Last Trade Price  |
| Kazakhstan    | Frontier              | Kazakhstan Stock Exchange – Last Trade Price<br>Astana International Exchange (AIX) – Official Closing Price (Auction)<br>Depository Receipts: London Stock Exchange – International Order Book (IOB) – Official Closing Price (Auction) |
| Kenya         | Frontier              | Nairobi Stock Exchange – Official Closing Price (VWAP)   |
| Kuwait        | Secondary Emerging    | Kuwait Stock Exchange – Official Closing Price (Auction)   |
| Latvia        | Frontier              | Nasdaq Riga – Last Trade Price   |
| Lithuania     | Frontier              | Nasdaq Vilnius – Official Closing Price (Auction)  |
| FYR Macedonia | Frontier              | Macedonian Stock Exchange – Last Trade Price   |
| Malaysia      | Advanced Emerging     | Bursa Malaysia – Official Closing Price (Auction)  |
| Malta         | Frontier              | Malta Stock Exchange – Last Trade Price  |
| Mauritius     | Frontier              | The Stock Exchange of Mauritius – Last Trade Price   |
| Mexico        | Advanced Emerging     | Bolsa Mexicana De Valores (BMV) – Official Closing Price (VWAP)<br>Bolsa Institucional de Valores (BIVA) – Official Closing Price (VWAP)   |
| Mongolia      | Frontier <sup>1</sup> | Mongolian Stock Exchange – Official Closing Price (VWAP)   |
| Morocco       | Frontier              | Casablanca Stock Exchange – Last Trade Price   |
| Netherlands   | Developed             | NYSE Euronext – Official Closing Price (Auction)   |
| New Zealand   | Developed             | NZX (New Zealand Stock Exchange) – Official Closing Price (Auction)  |
| Nigeria       | Unclassified          | Nigerian Stock Exchange – Official Closing Price (last trade price)  |
| Norway        | Developed             | Euronext Oslo – Official Closing Price (Auction)   |
| Oman          | Frontier              | Muscat Stock Exchange SAOC (MSX) – Official Closing Price (Auction)  |

<sup>1</sup> Mongolia was reclassified from Unclassified to Frontier market status from September 2023.

Closing Prices used for Index Calculation, v4.6, July 2024

| Country               | Market classification | Price used  |
|-----------------------|-----------------------|---|
| Pakistan <sup>2</sup> | Secondary Emerging    | Pakistan Stock Exchange (PSE) – Official Closing Price (VWAP)   |
| Palestine             | Frontier              | Palestine Stock Exchange (PEX) – Last Trade Price   |
| Peru                  | Frontier              | Bolsa De Valores De Lima (BVL) – Official Closing Price (Auction)   |
| Philippines           | Secondary Emerging    | Philippine Stock Exchange (PSE) – Official Closing Price (Auction)  |
| Poland                | Developed             | Warsaw Stock Exchange – Official Closing Price (Auction)  |
| Portugal              | Developed             | NYSE Euronext – Official Closing Price (Auction)  |
| Qatar                 | Secondary Emerging    | Doha Securities Market – Official Closing Price (Auction)   |
| Romania               | Secondary Emerging    | Bucharest Stock Exchange – Last Trade Price   |
| Russia                | Unclassified          | Domestic Listings: Moscow Exchange – Official Closing Price (Auction)<br>Depositary Receipts: London Stock Exchange – International Order Book (IOB) – Official Closing Price (Auction)                                 |
| Rwanda                | Unclassified          | Rwanda Stock Exchange – Official Closing Price (Auction)  |
| Saudi Arabia          | Secondary Emerging    | Tadawul (Saudi Stock Exchange) – Official Closing Price (Auction)   |
| Serbia                | Frontier              | Belgrade Stock Exchange – Official Closing Price (VWAP)   |
| Singapore             | Developed             | Singapore Stock Exchange (SGX) – Official Closing Price (Auction)   |
| Slovakia              | Frontier              | Bratislava Stock Exchange – Last Trade Price  |
| Slovenia              | Frontier              | Ljubljana Stock Exchange – Official Closing Price (Auction)   |
| South Africa          | Advanced Emerging     | JSE – Official Closing Price (VWAP)   |
| South Korea           | Developed             | Korea Exchange (KRX) – Official Closing Price (Auction)<br>KOSDAQ – Official Closing Price (Auction)  |
| Spain                 | Developed             | Latibex – Official Closing Price (Auction)<br>Bolsa de Madrid – Official Closing Price (Auction)  |
| Sri Lanka             | Frontier              | Colombo Stock Exchange (CSE) – Official Closing Price (VWAP)  |
| Sweden                | Developed             | Nasdaq Stockholm – Official Closing Price (Auction)   |
| Switzerland           | Developed             | SWX Swiss Exchange – Official Closing Price (Auction)<br>Virt-X Exchange – Official Closing Price (Auction)   |
| Taiwan                | Advanced Emerging     | Taiwan Stock Exchange (TWSE) – Official Closing Price (Auction)<br>Taipei Exchange – Official Closing Price (Auction)   |
| Tanzania              | Frontier              | Dar es Salaam Stock Exchange – Official Closing Price (VWAP)  |
| Thailand              | Advanced Emerging     | The Stock Exchange of Thailand (SET) – Official Closing Price (Auction)   |
| Tunisia               | Frontier              | Tunis Stock Exchange – Last Trade Price   |
| Turkiye               | Advanced Emerging     | Istanbul Stock Exchange – Official Closing Price (Auction)  |
| Uganda                | Unclassified          | Uganda Securities Exchange – Official Closing Price (Auction)   |
| United Arab Emirates  | Secondary Emerging    | Nasdaq Dubai Stock Exchange – Official Closing Price (Theoretical Auction)<br>Abu Dhabi Securities Exchange – Official Closing Price (Auction)<br>Dubai Financial Market – Official Closing Price (Theoretical Auction) |
| United Kingdom        | Developed             | London Stock Exchange – Official Closing Price (Auction)  |

<sup>2</sup> Pakistan will be reclassified from Secondary Emerging to Frontier market status in conjunction with the September 2024 index review, effective from the open on Monday 23 September 2024.

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Closing Prices used for Index Calculation, v4.6, July 2024

| Country       | Market classification | Price used   |
|---------------|-----------------------|--|
| United States | Developed             | CBOE – Official Closing Price (Auction)                                |
|               |                       | NYSE (New York Stock Exchange) – Official Closing Price (Auction)      |
|               |                       | NYSE Arca – Official Closing Price (Auction)                           |
|               |                       | Nasdaq National Market System – Official Closing Price (Closing Cross) |
| Vietnam       | Frontier              | Hanoi Stock Exchange (HNX) – Last Trade Price                          |
|               |                       | Ho Chi Minh Stock Exchange (HOSE)– Official Closing Price (Auction)    |
| Zambia        | Unclassified          | Lusaka Stock Exchange – Official Closing Price (Auction)               |
| Zimbabwe      | Unclassified          | Zimbabwe Stock Exchange – Official Closing Price (Auction)             |

## Further information

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